

# **BCI Exhibit 457**

**From:** Tonucci, Paolo  
**Sent:** Fri, 19 Sep 2008 05:08:31 GMT  
**To:** stephen.king@barcap.com  
**CC:** Kelly, Martin; Lowitt, Ian T; O'Meara, Chris M (NY); Reilly, Gerard; Jonathan.Hughes@barclayscapital.com; Berkenfeld, Steven  
**Subject:** Collateral in inventory and held by LBI

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Stephen,

As discussed the attached files show the collateral the LBI owns and that which has been reversed in. This is the collateral that would be transferred to Barclays for financing, and would form the majority of the assets that would be purchased.

<<Secured Funding Cusips\_091708\_Fed BarCap Box Loan\_Firm Summary.xls>>  
The next file includes the unencumbered inventory which would be transferred, and would represent additional value.

<<0918 Box by Cusip.xls>>  
The last file contains the positions funded with other third parties.  
This collateral could be transferred to Barclays or remain with the existing lenders.

<<Secured Funding Cusips\_Firm\_091708\_Other Counterparts\_Summary.xls>>

I think these would form the bulk of the assets being purchased.

We are in the office (212 526 3813) as needed.

Regards,  
Paolo

BusinessDate	DataSource	AssetType	SourceSystem	RealWorldCusip	ISIN	Product	ProductName	BoxPosition	BoxMarketValue	LienFreeMarketValue	LienFreePosition		
9/17/2008	GFS	Equity	TMS	Q55190104	AU0000000LE15	Q55190104000	LEIGHTON HOLDINGS LTSHR	AUD	0.00AUD	16,134	519,210		
9/17/2008	GFS	Equity	TMS		AU0000000G04	Q48886107000	***INDEPENDENCE GROUP NPV		82,000	163,675	0		
9/17/2008	GFS	Equity	TMS		AU0000000HSP8	Q4557T107000	***HEALTHSCOPE LTD	A\$1.00 PAR	150,000	526,622	0		
9/17/2008	GFS	Equity	TMS		AU0000000ABS3	Q0011M100000	***ABC LEARNING CENTR	NPV	973,024	414,539	0		
9/17/2008	GFS	Equity	TMS	N39427211	NL0000009165	N39427211000	***HEINEKEN NV	EUR1.60	140	6,134	0		
9/17/2008	GFS	Equity	TMS		NL00000303709	N00927298000	AEGON NV	SHR	2	20	0		
9/17/2008	GFS	Equity	TMS	J94368149	JP3949600000	J94368149000	UNY CO LTD	SHR	(8270 )NPV	33,837	361,410	0	
9/17/2008	GFS	Equity	TMS	J92289107	J3613400005	J92289107000	TOYO SEIKAN KAISHA LSHR	(5901 )NPV	JPY	18,524	343,063	0	
9/17/2008	GFS	Equity	TMS	J77841112	JP3409000001	J77841112000	SUMITOMO REALTY & DESHR	(8830 )NPV	JPY	12,646	274,965	0	
9/17/2008	GFS	Equity	TMS	J70746136	JP3420600003	J70746136000	SEKISUI HOUSE LTD	SHR	(1928 )NPV	JPY	95,000	876,979	0
9/17/2008	GFS	Equity	TMS		JP3814000000	J14208102000	***FUJIFILM HOLDINGS CORP			26,335	729,574	0	
9/17/2008	GFS	Equity	TMS	J13440102	JP3802400000	J13440102000	FANUC LTD	SHR	(6954 )NPV	JPY	11,411	809,630	0
9/17/2008	GFS	Equity	TMS	J05670104	JP3511800000	J05670104000	CHIBA BANK LTD/THE	SHR	(8331 )NPV	JPY	56,854	287,903	0
9/17/2008	GFS	Equity	TMS	J04242103	JP3955400001	J04242103000	BANK OF YOKOHAMA LTDSHR	(8332 )NPV	JPY	115,892	581,339	0	
9/17/2008	GFS	Equity	TMS		JE00B2QKY057	G8124V108000	***SHIRE LTD			2	32	0	
9/17/2008	GFS	Equity	TMS	G74079107	GB00B24CGK77	G74079107000	***RECKITT BENCKISER GROUP PLC	CORD GBP 0.10		1	50	0	
9/17/2008	GFS	Equity	TMS	G5689U103	GB00B080SWX34	G5689U103000	***LONDON STOCK EXCHANGE GROUP	PLC		13,210	171,687	0	
9/17/2008	GFS	Equity	TMS		GB0008787029	G5344S105000	***CARPHONE WAREHOUSE	ORD GBP0.1		425,491	1,268,314	0	
9/17/2008	GFS	Equity	TMS	G49133161	GB00B19DVKX61	G49133161000	***INNENSYN	ORD	GBP0.10		6	24	0
9/17/2008	GFS	Equity	TMS		BMG241821005	G24182100000	***COOPER INDUSTRIES LTD	CL A		147	6,111	0	
9/17/2008	GFS	Equity	TMS		BMG241821005	G24182100000	***COOPER INDUSTRIES LTD	CL A		347	14,425	0	
9/17/2008	GFS	Equity	TMS		BMG241821005	G24182100000	***COOPER INDUSTRIES LTD	CL A		407	16,319	0	
9/17/2008	GFS	Equity	TMS		BMG241821005	G24182100000	***COOPER INDUSTRIES LTD	CL A		11,304	469,907	0	
9/17/2008	GFS	Equity	TMS		BMG241821005	G24182100000	***COOPER INDUSTRIES LTD	CL A		1,586	66,001	0	
9/17/2008	GFS	Equity	TMS		BMG241821005	G24182100000	***COOPER INDUSTRIES LTD	CL A		1,573	65,390	0	
9/17/2008	GFS	Equity	TMS	F54432111	FR0000120537	F54432111000	***LAFARGE-BEARER	FF 25 PAR		17	1,913	0	
9/17/2008	GFS	Equity	TMS	F01764103	FR0000120073	F01764103000	***AIR LIQUIDE(L')			3	349	0	
9/17/2008	GFS	Equity	TMS	983919101	US8391910105	983919101000	XILINX INC			1	23	0	
9/17/2008	GFS	Equity	TMS	983919101	US8391910105	983919101000	XILINX INC			8	181	0	
9/17/2008	GFS	Equity	TMS	983919101	US8391910105	983919101000	XILINX INC			88	1,988	0	
9/17/2008	GFS	Equity	TMS	983919101	US8391910105	983919101000	XILINX INC			5	113	0	
9/17/2008	GFS	Equity	TMS	983919101	US8391910105	983919101000	XILINX INC			1	23	0	
9/17/2008	GFS	Equity	TMS	983024100	US9830241009	983024100000	WYETH	COM		6,765	256,008	0	
9/17/2008	GFS	Equity	TMS	983024100	US9830241009	983024100000	WYETH	COM		2,558	96,802	0	
9/17/2008	GFS	Equity	TMS	983024100	US9830241009	983024100000	WYETH	COM		1,010	38,178	0	
9/17/2008	GFS	Equity	TMS	983024100	US9830241009	983024100000	WYETH	COM		38	1,436	0	
9/17/2008	GFS	Equity	TMS	983024100	US9830241009	983024100000	WYETH	COM		22,337	844,339	0	
9/17/2008	GFS	Equity	TMS	983024100	US9830241009	983024100000	WYETH	COM		176	6,653	0	
9/17/2008	GFS	Equity	TMS	983024100	US9830241009	983024100000	WYETH	COM		531	20,072	0	
9/17/2008	GFS	Equity	TMS	983024100	US9830241009	983024100000	WYETH	COM		32	1,210	0	
9/17/2008	GFS	Equity	TMS	983024100	US9830241009	983024100000	WYETH	COM		18	680	0	
9/17/2008	GFS	Equity	TMS	983024100	US9830241009	983024100000	WYETH	COM		2	76	0	
9/17/2008	GFS	Equity	TMS	983024100	US9830241009	983024100000	WYETH	COM		11	416	0	
9/17/2008	GFS	Equity	TMS	983024100	US9830241009	983024100000	WYETH	COM		1,726	65,243	0	
9/17/2008	GFS	Equity	TMS	982526105	US9825261053	982526105000	WM WRIGLEY JR CO			-		0	0
9/17/2008	GFS	Equity	TMS	969457100	US9694571000	969457100000	WILLIAMS COMPANIES INC			4	95	0	0
9/17/2008	GFS	Equity	TMS	969457100	US9694571000	969457100000	WILLIAMS COMPANIES INC			11	263	0	0
9/17/2008	GFS	Equity	TMS	959802109	US9598021098	959802109000	WESTERN UNION CO			44,178	1,085,453	0	0
9/17/2008	GFS	Equity	TMS	959802109	US9598021098	959802109000	WESTERN UNION CO			44,260	1,087,468	0	0
9/17/2008	GFS	Equity	TMS	950590109	US9505901093	950590109000	WENDYS INTERNATIONAL INC			1	21	0	0
9/17/2008	GFS	Equity	TMS	950590109	US9505901093	950590109000	WENDYS INTERNATIONAL INC			50	1,052	0	0
9/17/2008	GFS	Equity	TMS	950590109	US9505901093	950590109000	WENDYS INTERNATIONAL INC			51	1,073	0	0
9/17/2008	GFS	Equity	TMS	941848103	US941848103000	941848103000	WATERS CORP			46	2,586	0	0
9/17/2008	GFS	Equity	TMS	939322103	US3933221034	939322103000	WASHINGTON MUTUAL INC			93,836	195,461		
9/17/2008	GFS	Equity	TMS	939322103	US3933221034	939322103000	WASHINGTON MUTUAL INC			59,321	123,566		
9/17/2008	GFS	Equity	TMS	939322103	US3933221034	939322103000	WASHINGTON MUTUAL INC			11,404	23,754		
9/17/2008	GFS	Equity	TMS	939322103	US3933221034	939322103000	WASHINGTON MUTUAL INC			869,894	1,811,989		
9/17/2008	GFS	Equity	TMS	929903102	US2999031024	929903102000	WACHOVIA CORPORATION	COM		202,240	1,844,429		
9/17/2008	GFS	Equity	TMS	929903102	US2999031024	929903102000	WACHOVIA CORPORATION	COM		130,584	1,190,924		
9/17/2008	GFS	Equity	TMS	92553P201	US92553P2011	92553P201000	VIACOM INC	NEW CLASS B		93	2,273	0	0
9/17/2008	GFS	Equity	TMS	92553P201	US92553P2011	92553P201000	VIACOM INC	NEW CLASS B		17	415	0	0
9/17/2008	GFS	Equity	TMS	92553P201	US92553P2011	92553P201000	VIACOM INC	NEW CLASS B		2,907	71,047	0	0
9/17/2008	GFS	Equity	TMS	91913Y100	US91913Y1001	91913Y100000	VALERO ENERGY CORP	NEW		517	15,809		
9/17/2008	GFS	Equity	TMS	91913Y100	US91913Y1001	91913Y100000	VALERO ENERGY CORP	NEW		483	14,754		
9/17/2008	GFS	Equity	TMS	91913Y100	US91913Y1001	91913Y100000	VALERO ENERGY CORP	NEW		12,301	375,914		
9/17/2008	GFS	Equity	TMS	91913Y100	US91913Y1001	91913Y100000	VALERO ENERGY CORP	NEW		6	171		
9/17/2008	GFS	Equity	TMS	91913Y100	US91913Y1001	91913Y100000	VALERO ENERGY CORP	NEW		238	7,270		
9/17/2008	GFS	Equity	TMS	91913Y100	US91913Y1001	91913Y100000	VALERO ENERGY CORP	NEW		1	29		
9/17/2008	GFS	Equity	TMS	91913Y100	US91913Y1001	91913Y100000	VALERO ENERGY CORP	NEW		1	29		
9/17/2008	GFS	Equity	TMS	91913Y100	US91913Y1001	91913Y100000	VALERO ENERGY CORP	NEW		6,552	200,243		
9/17/2008	GFS	Equity	TMS	918204108	US9182041080	918204108000	V F CORP			258	20,666	0	0
9/17/2008	GFS	Equity	TMS	918204108	US9182041080	918204108000	V F CORP			1	80	0	0
9/17/2008	GFS	Equity	TMS	918204108	US9182041080	918204108000	V F CORP			2	160	0	0
9/17/2008	GFS	Equity	TMS	918204108	US9182041080	918204108000	V F CORP			8	639	0	0

9/17/2008 GFS	Equity	TMS	918204108	US9182041080	918204108000	V F CORP	165	13,217	0	0
9/17/2008 GFS	Equity	TMS	918204108	US9182041080	918204108000	V F CORP	1	80	0	0
9/17/2008 GFS	Equity	TMS	918204108	US9182041080	918204108000	V F CORP	6	479	0	0
9/17/2008 GFS	Equity	TMS	918204108	US9182041080	918204108000	V F CORP	48	3,832	0	0
9/17/2008 GFS	Equity	TMS	912909108	US9129091081	912909108000	UNITED STATES STL CORP NEW	37,181	3,353,726	0	0
9/17/2008 GFS	Equity	TMS	912909108	US9129091081	912909108000	UNITED STATES STL CORP NEW	3,728	336,266	0	0
9/17/2008 GFS	Equity	TMS	912909108	US9129091081	912909108000	UNITED STATES STL CORP NEW	37,817	3,411,093	0	0
9/17/2008 GFS	Equity	TMS	912909108	US9129091081	912909108000	UNITED STATES STL CORP NEW	24	2,165	0	0
9/17/2008 GFS	Equity	TMS	912909108	US9129091081	912909108000	UNITED STATES STL CORP NEW	11	992	0	0
9/17/2008 GFS	Equity	TMS	912909108	US9129091081	912909108000	UNITED STATES STL CORP NEW	793	71,529	0	0
9/17/2008 GFS	Equity	TMS	912909108	US9129091081	912909108000	UNITED STATES STL CORP NEW	35	3,157	0	0
9/17/2008 GFS	Equity	TMS	902494103	US9024941034	902494103000	TYSON FOODS INC-CL A	25	316	0	0
9/17/2008 GFS	Equity	TMS	902494103	US9024941034	902494103000	TYSON FOODS INC-CL A	13	164	0	0
9/17/2008 GFS	Equity	TMS	902494103	US9024941034	902494103000	TYSON FOODS INC-CL A	202	2,551	0	0
9/17/2008 GFS	Equity	TMS	891906109	US8919061098	891906109000	TOTAL SYSTEM SERVICES INC	7	120	0	0
9/17/2008 GFS	Equity	TMS	891906109	US8919061098	891906109000	TOTAL SYSTEM SERVICES INC	2	34	0	0
9/17/2008 GFS	Equity	TMS	891906109	US8919061098	891906109000	TOTAL SYSTEM SERVICES INC	5	86	0	0
9/17/2008 GFS	Equity	TMS	891906109	US8919061098	891906109000	TOTAL SYSTEM SERVICES INC	17	290	0	0
9/17/2008 GFS	Equity	TMS	891906109	US8919061098	891906109000	TOTAL SYSTEM SERVICES INC	5	86	0	0
9/17/2008 GFS	Equity	TMS	891906109	US8919061098	891906109000	TOTAL SYSTEM SERVICES INC	25	428	0	0
9/17/2008 GFS	Equity	TMS	891027104	US8910271043	891027104000	TORCHMARK CORP	3	168	0	0
9/17/2008 GFS	Equity	TMS	891027104	US8910271043	891027104000	TORCHMARK CORP	2	112	0	0
9/17/2008 GFS	Equity	TMS	88579Y101	US88579Y1010	88579Y101000	3M COMPANY	198	13,612		
9/17/2008 GFS	Equity	TMS	88579Y101	US88579Y1010	88579Y101000	3M COMPANY	6	412		
9/17/2008 GFS	Equity	TMS	883203101	US8832031012	883203101000	TEXTRON INC	369	11,866	0	0
9/17/2008 GFS	Equity	TMS	883203101	US8832031012	883203101000	TEXTRON INC	5	161	0	0
9/17/2008 GFS	Equity	TMS	883203101	US8832031012	883203101000	TEXTRON INC	223	7,165	0	0
9/17/2008 GFS	Equity	TMS	883203101	US8832031012	883203101000	TEXTRON INC	4	129	0	0
9/17/2008 GFS	Equity	TMS	883203101	US8832031012	883203101000	TEXTRON INC	566	18,186	0	0
9/17/2008 GFS	Equity	TMS	883203101	US8832031012	883203101000	TEXTRON INC	1,501	48,227	0	0
9/17/2008 GFS	Equity	TMS	883203101	US8832031012	883203101000	TEXTRON INC	366	11,760	0	0
9/17/2008 GFS	Equity	TMS	883203101	US8832031012	883203101000	TEXTRON INC	88	2,830	0	0
9/17/2008 GFS	Equity	TMS	883203101	US8832031012	883203101000	TEXTRON INC	43	1,382	0	0
9/17/2008 GFS	Equity	TMS	880779103	US8807791038	880779103000	TEREX CORP NEW	4	134	0	0
9/17/2008 GFS	Equity	TMS	880779103	US8807791038	880779103000	TEREX CORP NEW	5	167	0	0
9/17/2008 GFS	Equity	TMS	880779103	US8807791038	880779103000	TEREX CORP NEW	1,747	58,507	0	0
9/17/2008 GFS	Equity	TMS	880770102	US8807701029	880770102000	TERADYNE INC	10,350	85,473		
9/17/2008 GFS	Equity	TMS	880770102	US8807701029	880770102000	TERADYNE INC	20,158	166,462		
9/17/2008 GFS	Equity	TMS	879664100	US8796641004	879664100000	TELLABS INC	3,720	14,863		
9/17/2008 GFS	Equity	TMS	879664100	US8796641004	879664100000	TELLABS INC	10,653	42,561		
9/17/2008 GFS	Equity	TMS	879382109	US0178430E18	879382109000	TELEFONICA SA SHR	2,650	64,302	0	0
9/17/2008 GFS	Equity	TMS	872540109	US8725401090	872540109000	TXJ COMPANIES INC NEW	765	24,752	0	0
9/17/2008 GFS	Equity	TMS	872540109	US8725401090	872540109000	TXJ COMPANIES INC NEW	26,375	851,649	0	0
9/17/2008 GFS	Equity	TMS	872540109	US8725401090	872540109000	TXJ COMPANIES INC NEW	14	452	0	0
9/17/2008 GFS	Equity	TMS	868536103	US8685361037	868536103000	SUPERVALU INC	5,130	110,782	0	0
9/17/2008 GFS	Equity	TMS	868536103	US8685361037	868536103000	SUPERVALU INC	11,035	238,301	0	0
9/17/2008 GFS	Equity	TMS	86764P109	US86764P1093	86764P109000	SUNOCO INC	6,592	260,536	0	0
9/17/2008 GFS	Equity	TMS	86764P109	US86764P1093	86764P109000	SUNOCO INC	10,706	423,133	0	0
9/17/2008 GFS	Equity	TMS	857477103	US8574771031	857477103000	STATE STREET CORP	13	843	0	0
9/17/2008 GFS	Equity	TMS	857477103	US8574771031	857477103000	STATE STREET CORP	266	17,251	0	0
9/17/2008 GFS	Equity	TMS	832110100	US8321101003	832110100000	SMITH INTERNATIONAL INC	263	15,784	0	0
9/17/2008 GFS	Equity	TMS	832110100	US8321101003	832110100000	SMITH INTERNATIONAL INC	14,167	850,020	0	0
9/17/2008 GFS	Equity	TMS	812350106	US8123501061	812350106000	SEARS HOLDINGS CORP	2,956	288,322	0	0
9/17/2008 GFS	Equity	TMS	81211K100	US81211K1007	81211K100000	SEALED AIR CORP NEW	1	22	0	0
9/17/2008 GFS	Equity	TMS	81211K100	US81211K1007	81211K100000	SEALED AIR CORP NEW	8	174	0	0
9/17/2008 GFS	Equity	TMS	81211K100	US81211K1007	81211K100000	SEALED AIR CORP NEW	2	44	0	0
9/17/2008 GFS	Equity	TMS	81211K100	US81211K1007	81211K100000	SEALED AIR CORP NEW	11	240	0	0
9/17/2008 GFS	Equity	TMS	81211K100	US81211K1007	81211K100000	SEALED AIR CORP NEW	24	523	0	0
9/17/2008 GFS	Equity	TMS	81211K100	US81211K1007	81211K100000	SEALED AIR CORP NEW	14	305	0	0
9/17/2008 GFS	Equity	TMS	786429100	US7864291007	786429100000	SAFECO CORP	13	830	0	0
9/17/2008 GFS	Equity	TMS	774341101	US7743411016	774341101000	ROCKWELL COLLINS INC	376	18,198	0	0
9/17/2008 GFS	Equity	TMS	774341101	US7743411016	774341101000	ROCKWELL COLLINS INC	4,074	197,182	0	0
9/17/2008 GFS	Equity	TMS	774341101	US7743411016	774341101000	ROCKWELL COLLINS INC	474	22,942	0	0
9/17/2008 GFS	Equity	TMS	774341101	US7743411016	774341101000	ROCKWELL COLLINS INC	1,273	61,613	0	0
9/17/2008 GFS	Equity	TMS	774341101	US7743411016	774341101000	ROCKWELL COLLINS INC	1,222	59,145	0	0
9/17/2008 GFS	Equity	TMS	747525103	US7475251036	747525103000	QUALCOMM INC	8,421	379,396		
9/17/2008 GFS	Equity	TMS	747525103	US7475251036	747525103000	QUALCOMM INC	26,805	1,204,595		
9/17/2008 GFS	Equity	TMS	747525103	US7475251036	747525103000	QUALCOMM INC	2	87		
9/17/2008 GFS	Equity	TMS	747525103	US7475251036	747525103000	QUALCOMM INC	1,596	71,730		
9/17/2008 GFS	Equity	TMS	747525103	US7475251036	747525103000	QUALCOMM INC	1,433	64,387		
9/17/2008 GFS	Equity	TMS	743315103	US7433151039	743315103000	PROGRESSIVE CORP-OHIO	446	7,207	0	0
9/17/2008 GFS	Equity	TMS	743315103	US7433151039	743315103000	PROGRESSIVE CORP-OHIO	269	4,347	0	0
9/17/2008 GFS	Equity	TMS	74144T108	US74144T1088	74144T108000	PRICE T ROWE GROUP INC	3,595	193,997	0	0
9/17/2008 GFS	Equity	TMS	74144T108	US74144T1088	74144T108000	PRICE T ROWE GROUP INC	25,598	1,381,345	0	0
9/17/2008 GFS	Equity	TMS	740189105	US7401891053	740189105000	PRECISION CASTPARTS CORP	22	1,953	0	0

9/17/2008 GFS	Equity	TMS	002896207	US0028962076	002896207000	ABERCROMBIE & FITCH CO-CL A	4,932	216,145	0	0
9/17/2008 GFS	Equity	TMS	002896207	US0028962076	002896207000	ABERCROMBIE & FITCH CO-CL A	6,689	292,711	0	0
9/17/2008 GFS	Equity	TMS	002896207	US0028962076	002896207000	ABERCROMBIE & FITCH CO-CL A	35	1,532	0	0
9/17/2008 GFS	Equity	TMS	002896207	US0028962076	002896207000	ABERCROMBIE & FITCH CO-CL A	404	17,705	0	0
9/17/2008 GFS	Equity	TMS	002896207	US0028962076	002896207000	ABERCROMBIE & FITCH CO-CL A	1,435	62,889	0	0
9/17/2008 GFS	Equity	TMS	00724F101	US00724F1012	00724F101000	ADODE SYSTEMS INC	5,904	215,613		
9/17/2008 GFS	Equity	TMS	00724F101	US00724F1012	00724F101000	ADODE SYSTEMS INC	479	17,482		
9/17/2008 GFS	Equity	TMS	00724F101	US00724F1012	00724F101000	ADODE SYSTEMS INC	390	14,240		
9/17/2008 GFS	Equity	TMS	008190100	US0081901003	008190100000	AFFILIATED COMPUTER SERVICES INC-CL A	3	144	0	0
9/17/2008 GFS	Equity	TMS	008190100	US0081901003	008190100000	AFFILIATED COMPUTER SERVICES INC-CL A	7	336	0	0
9/17/2008 GFS	Equity	TMS	008190100	US0081901003	008190100000	AFFILIATED COMPUTER SERVICES INC-CL A	290	13,914	0	0
9/17/2008 GFS	Equity	TMS	009158106	US0091581068	009158106000	AIR PRODUCTS & CHEMICALS INC	1	79	0	0
9/17/2008 GFS	Equity	TMS	009158106	US0091581068	009158106000	AIR PRODUCTS & CHEMICALS INC	13	1,028	0	0
9/17/2008 GFS	Equity	TMS	009158106	US0091581068	009158106000	AIR PRODUCTS & CHEMICALS INC	7	554	0	0
9/17/2008 GFS	Equity	TMS	009158106	US0091581068	009158106000	AIR PRODUCTS & CHEMICALS INC	12	949	0	0
9/17/2008 GFS	Equity	TMS	009158106	US0091581068	009158106000	AIR PRODUCTS & CHEMICALS INC	1	79	0	0
9/17/2008 GFS	Equity	TMS	009158106	US0091581068	009158106000	AIR PRODUCTS & CHEMICALS INC	11	871	0	0
9/17/2008 GFS	Equity	TMS	009158106	US0091581068	009158106000	AIR PRODUCTS & CHEMICALS INC	5	396	0	0
9/17/2008 GFS	Equity	TMS	019589308	US0195893088	019589308000	ALLIED WASTE INDUSTRIES INC NEW	1,948	21,857	0	0
9/17/2008 GFS	Equity	TMS	019589308	US0195893088	019589308000	ALLIED WASTE INDUSTRIES INC NEW	4,496	50,445	0	0
9/17/2008 GFS	Equity	TMS	019589308	US0195893088	019589308000	ALLIED WASTE INDUSTRIES INC NEW	125	1,402	0	0
9/17/2008 GFS	Equity	TMS	019589308	US0195893088	019589308000	ALLIED WASTE INDUSTRIES INC NEW	192	2,154	0	0
9/17/2008 GFS	Equity	TMS	019589308	US0195893088	019589308000	ALLIED WASTE INDUSTRIES INC NEW	39	438	0	0
9/17/2008 GFS	Equity	TMS	019589308	US0195893088	019589308000	ALLIED WASTE INDUSTRIES INC NEW	1,468	16,471	0	0
9/17/2008 GFS	Equity	TMS	019589308	US0195893088	019589308000	ALLIED WASTE INDUSTRIES INC NEW	2,680	30,070	0	0
9/17/2008 GFS	Equity	TMS	019589308	US0195893088	019589308000	ALLIED WASTE INDUSTRIES INC NEW	818	9,198	0	0
9/17/2008 GFS	Equity	TMS	021441100	US0214411003	021441100000	ALTERA CORP	156,937	3,142,506	0	0
9/17/2008 GFS	Equity	TMS	021441100	US0214411003	021441100000	ALTERA CORP	9,065	181,518	0	0
9/17/2008 GFS	Equity	TMS	03073E105	US03073E1055	03073E105000	AMERISOURCEBERGEN CORP	149	5,654	0	0
9/17/2008 GFS	Equity	TMS	03073E105	US03073E1055	03073E105000	AMERISOURCEBERGEN CORP	4,573	173,522	0	0
9/17/2008 GFS	Equity	TMS	044209104	US0442091049	044209104000	ASHLAND INC	28,723	877,775	0	0
9/17/2008 GFS	Equity	TMS	058498106	US0584981064	058498106000	BALL CORP	797	33,211	0	0
9/17/2008 GFS	Equity	TMS	058498106	US0584981064	058498106000	BALL CORP	2	83	0	0
9/17/2008 GFS	Equity	TMS	058498106	US0584981064	058498106000	BALL CORP	3	125	0	0
9/17/2008 GFS	Equity	TMS	058498106	US0584981064	058498106000	BALL CORP	1	42	0	0
9/17/2008 GFS	Equity	TMS	058498106	US0584981064	058498106000	BALL CORP	232	9,667	0	0
9/17/2008 GFS	Equity	TMS	058498106	US0584981064	058498106000	BALL CORP	37	1,542	0	0
9/17/2008 GFS	Equity	TMS	058498106	US0584981064	058498106000	BALL CORP	241	10,042	0	0
9/17/2008 GFS	Equity	TMS	058498106	US0584981064	058498106000	BALL CORP	3	125	0	0
9/17/2008 GFS	Equity	TMS	058498106	US0584981064	058498106000	BALL CORP	24	1,000	0	0
9/17/2008 GFS	Equity	TMS	058498106	US0584981064	058498106000	BALL CORP	16,000	666,720	0	0
9/17/2008 GFS	Equity	TMS	089302103	US0893021032	089302103000	BIG LOTS INC COM	14,353	421,332	0	0
9/17/2008 GFS	Equity	TMS	089302103	US0893021032	089302103000	BIG LOTS INC COM	2,720	79,846	0	0
9/17/2008 GFS	Equity	TMS	10121101	US1012110108	101211010000	BOSTON PROPERTIES INC	2	180	0	0
9/17/2008 GFS	Equity	TMS	110122108	US1101221083	110122108000	BRISTOL MYERS SQUIBB CO	57	1,183		
9/17/2008 GFS	Equity	TMS	110122108	US1101221083	110122108000	BRISTOL MYERS SQUIBB CO	1	19		
9/17/2008 GFS	Equity	TMS	110122108	US1101221083	110122108000	BRISTOL MYERS SQUIBB CO	1	19		
9/17/2008 GFS	Equity	TMS	110122108	US1101221083	110122108000	BRISTOL MYERS SQUIBB CO	13	273		
9/17/2008 GFS	Equity	TMS	110122108	US1101221083	110122108000	BRISTOL MYERS SQUIBB CO	4	91		
9/17/2008 GFS	Equity	TMS	110122108	US1101221083	110122108000	BRISTOL MYERS SQUIBB CO	167	3,438		
9/17/2008 GFS	Equity	TMS	110122108	US1101221083	110122108000	BRISTOL MYERS SQUIBB CO	10,832	223,565		
9/17/2008 GFS	Equity	TMS	110122108	US1101221083	110122108000	BRISTOL MYERS SQUIBB CO	627	12,932		
9/17/2008 GFS	Equity	TMS	110122108	US1101221083	110122108000	BRISTOL MYERS SQUIBB CO	1,557	32,138		
9/17/2008 GFS	Equity	TMS	125509109	US1255091092	125509109000	CIGNA CORP	24,081	858,704	0	0
9/17/2008 GFS	Equity	TMS	13342B105	US13342B1052	13342B105000	CAMERON INTERNATIONAL CORPORATION	2,855	113,186	0	0
9/17/2008 GFS	Equity	TMS	13342B105	US13342B1052	13342B105000	CAMERON INTERNATIONAL CORPORATION	20,847	826,479	0	0
9/17/2008 GFS	Equity	TMS	13342B105	US13342B1052	13342B105000	CAMERON INTERNATIONAL CORPORATION	11,838	469,318	0	0
9/17/2008 GFS	Equity	TMS	13342B105	US13342B1052	13342B105000	CAMERON INTERNATIONAL CORPORATION	446	17,682	0	0
9/17/2008 GFS	Equity	TMS	143658300	PA1436583006	143658300000	CARNIVAL CORP COMMON PAIRED STOCK	665	25,922	0	0
9/17/2008 GFS	Equity	TMS	143658300	PA1436583006	143658300000	CARNIVAL CORP COMMON PAIRED STOCK	281	10,953	0	0
9/17/2008 GFS	Equity	TMS	149123101	US1491231015	149123101000	CATERPILLAR INC	57	3,600	0	0
9/17/2008 GFS	Equity	TMS	152312104	US1523121044	152312104000	CENTEX CORP	3,081	45,414	0	0
9/17/2008 GFS	Equity	TMS	171232101	US1712321017	171232101000	CHUBB CORP	540	28,065		
9/17/2008 GFS	Equity	TMS	171232101	US1712321017	171232101000	CHUBB CORP	1,321	68,932		
9/17/2008 GFS	Equity	TMS	171232101	US1712321017	171232101000	CHUBB CORP	5	259		
9/17/2008 GFS	Equity	TMS	171232101	US1712321017	171232101000	CHUBB CORP	32	1,660		
9/17/2008 GFS	Equity	TMS	171232101	US1712321017	171232101000	CHUBB CORP	4	208		
9/17/2008 GFS	Equity	TMS	171232101	US1712321017	171232101000	CHUBB CORP	218	11,350		
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	546	7,654		
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	18,261	256,186		
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	101,839	1,430,515		
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	3,423	48,018		
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	17,303	242,738		
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	137,530	1,929,398		
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	10,860	152,350		

9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	51	711		
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	218	3,057		
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	89,833	1,260,265		
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	375	5,258		
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	2,155	30,275		
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	22	312		
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	23	322		
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	25,161	353,434		
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	834	11,711		
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	566	7,956		
9/17/2008 GFS	Equity	TMS	177376100	US1773761002	177376100000	CITRIX SYSTEMS INC	40,075	1,063,951	0	0
9/17/2008 GFS	Equity	TMS	189054109	US1890541097	189054109000	CLOROX CO	627	39,710	0	0
9/17/2008 GFS	Equity	TMS	189054109	US1890541097	189054109000	CLOROX CO	79	5,003	0	0
9/17/2008 GFS	Equity	TMS	20030N101	US20030N1019	20030N101000	COMCAST CORP	2	39		
9/17/2008 GFS	Equity	TMS	20030N101	US20030N1019	20030N101000	COMCAST CORP	1	19		
9/17/2008 GFS	Equity	TMS	20030N101	US20030N1019	20030N101000	COMCAST CORP	102	1,984		
9/17/2008 GFS	Equity	TMS	200340107	US2003401070	200340107000	COMERICA INC	10,740	338,890	0	0
9/17/2008 GFS	Equity	TMS	205887102	US2058871029	205887102000	CONAGRA FOODS INC	138	2,645	0	0
9/17/2008 GFS	Equity	TMS	205887102	US2058871029	205887102000	CONAGRA FOODS INC	34	652	0	0
9/17/2008 GFS	Equity	TMS	20854P109	US20854P1093	20854P109000	CONSOL ENERGY INC	1,288	67,021	0	0
9/17/2008 GFS	Equity	TMS	20854P109	US20854P1093	20854P109000	CONSOL ENERGY INC	3,545	184,464	0	0
9/17/2008 GFS	Equity	TMS	20854P109	US20854P1093	20854P109000	CONSOL ENERGY INC	13,677	711,683	0	0
9/17/2008 GFS	Equity	TMS	210371100	US2103711006	210371100000	CONSTELLATION ENERGY GROUP INC	18	446	0	0
9/17/2008 GFS	Equity	TMS	210371100	US2103711006	210371100000	CONSTELLATION ENERGY GROUP INC	2	50	0	0
9/17/2008 GFS	Equity	TMS	210371100	US2103711006	210371100000	CONSTELLATION ENERGY GROUP INC	1	25	0	0
9/17/2008 GFS	Equity	TMS	210371100	US2103711006	210371100000	CONSTELLATION ENERGY GROUP INC	394	9,759	0	0
9/17/2008 GFS	Equity	TMS	210371100	US2103711006	210371100000	CONSTELLATION ENERGY GROUP INC	5,325	131,900	0	0
9/17/2008 GFS	Equity	TMS	210371100	US2103711006	210371100000	CONSTELLATION ENERGY GROUP INC	133	3,294	0	0
9/17/2008 GFS	Equity	TMS	210371100	US2103711006	210371100000	CONSTELLATION ENERGY GROUP INC	1,987	49,218	0	0
9/17/2008 GFS	Equity	TMS	210371100	US2103711006	210371100000	CONSTELLATION ENERGY GROUP INC	4,726	117,063	0	0
9/17/2008 GFS	Equity	TMS	22160K105	US22160K1051	22160K105000	COSTCO WHOLESALE CORP-NEW	259	16,966		
9/17/2008 GFS	Equity	TMS	22160K105	US22160K1051	22160K105000	COSTCO WHOLESALE CORP-NEW	36	2,378		
9/17/2008 GFS	Equity	TMS	231021106	US2310211063	231021106000	CUMMINS INC	-	-	0	0
9/17/2008 GFS	Equity	TMS	237194105	US2371941053	237194105000	DARDEN RESTAURANTS INC	350	10,102	0	0
9/17/2008 GFS	Equity	TMS	237194105	US2371941053	237194105000	DARDEN RESTAURANTS INC	516	14,894	0	0
9/17/2008 GFS	Equity	TMS	24702R101	US24702R1014	24702R101000	DELL INC	750	12,160		
9/17/2008 GFS	Equity	TMS	24702R101	US24702R1014	24702R101000	DELL INC	370	5,993		
9/17/2008 GFS	Equity	TMS	24702R101	US24702R1014	24702R101000	DELL INC	805	13,041		
9/17/2008 GFS	Equity	TMS	254687106	US2546871060	254687106000	WALT DISNEY CO HOLDING CO	1,804	58,057		
9/17/2008 GFS	Equity	TMS	254687106	US2546871060	254687106000	WALT DISNEY CO HOLDING CO	11	354		
9/17/2008 GFS	Equity	TMS	254687106	US2546871060	254687106000	WALT DISNEY CO HOLDING CO	3	97		
9/17/2008 GFS	Equity	TMS	254687106	US2546871060	254687106000	WALT DISNEY CO HOLDING CO	17	546		
9/17/2008 GFS	Equity	TMS	254687106	US2546871060	254687106000	WALT DISNEY CO HOLDING CO	6	193		
9/17/2008 GFS	Equity	TMS	254687106	US2546871060	254687106000	WALT DISNEY CO HOLDING CO	890	28,643		
9/17/2008 GFS	Equity	TMS	254687106	US2546871060	254687106000	WALT DISNEY CO HOLDING CO	186	5,979		
9/17/2008 GFS	Equity	TMS	254687106	US2546871060	254687106000	WALT DISNEY CO HOLDING CO	293	9,419		
9/17/2008 GFS	Equity	TMS	254687106	US2546871060	254687106000	WALT DISNEY CO HOLDING CO	3,068	98,756		
9/17/2008 GFS	Equity	TMS	25746U109	US25746U1097	25746U109000	DOMINION RESOURCES INC VA NEW	4	129		
9/17/2008 GFS	Equity	TMS	25746U109	US25746U1097	25746U109000	DOMINION RESOURCES INC VA NEW	7,875	322,993	0	0
9/17/2008 GFS	Equity	TMS	25746U109	US25746U1097	25746U109000	DOMINION RESOURCES INC VA NEW	5,862	240,430	0	0
9/17/2008 GFS	Equity	TMS	25746U109	US25746U1097	25746U109000	DOMINION RESOURCES INC VA NEW	2,822	115,744	0	0
9/17/2008 GFS	Equity	TMS	25746U109	US25746U1097	25746U109000	DOMINION RESOURCES INC VA NEW	2,416	99,092	0	0
9/17/2008 GFS	Equity	TMS	257867101	US2578671016	257867101000	R R DONNELLEY & SONS CO	22	551	0	0
9/17/2008 GFS	Equity	TMS	257867101	US2578671016	257867101000	R R DONNELLEY & SONS CO	99	2,480	0	0
9/17/2008 GFS	Equity	TMS	257867101	US2578671016	257867101000	R R DONNELLEY & SONS CO	6	150	0	0
9/17/2008 GFS	Equity	TMS	257867101	US2578671016	257867101000	R R DONNELLEY & SONS CO	180	4,509	0	0
9/17/2008 GFS	Equity	TMS	257867101	US2578671016	257867101000	R R DONNELLEY & SONS CO	191	4,790	0	0
9/17/2008 GFS	Equity	TMS	26441C105	US26441C1053	26441C105000	DUKE ENERGY CORPORATION (HOLDING COMPANY) NEW	21,080	366,371		
9/17/2008 GFS	Equity	TMS	26441C105	US26441C1053	26441C105000	DUKE ENERGY CORPORATION (HOLDING COMPANY) NEW	316	5,493		
9/17/2008 GFS	Equity	TMS	268648102	US2686481027	268648102000	EMC CORP-MASS	R/MD	11/30/2008	2,600	33,390
9/17/2008 GFS	Equity	TMS	268648102	US2686481027	268648102000	EMC CORP-MASS	R/MD	11/30/2008	70,869	906,843
9/17/2008 GFS	Equity	TMS	268648102	US2686481027	268648102000	EMC CORP-MASS	R/MD	11/30/2008	5,118	65,719
9/17/2008 GFS	Equity	TMS	268648102	US2686481027	268648102000	EMC CORP-MASS	R/MD	11/30/2008	3,449	44,282
9/17/2008 GFS	Equity	TMS	268648102	US2686481027	268648102000	EMC CORP-MASS	R/MD	11/30/2008	11,914	152,379
9/17/2008 GFS	Equity	TMS	268648102	US2686481027	268648102000	EMC CORP-MASS	R/MD	11/30/2008	6,242	80,152
9/17/2008 GFS	Equity	TMS	268648102	US2686481027	268648102000	EMC CORP-MASS	R/MD	11/30/2008	10,199	130,953
9/17/2008 GFS	Equity	TMS	291011104	US2910111044	291011104000	EMERSON ELECTRIC CO	3,260	132,878	0	0
9/17/2008 GFS	Equity	TMS	291011104	US2910111044	291011104000	EMERSON ELECTRIC CO	7,735	315,279	0	0
9/17/2008 GFS	Equity	TMS	30161N101	US30161N1019	30161N101000	EXELON CORP	2	118		
9/17/2008 GFS	Equity	TMS	30161N101	US30161N1019	30161N101000	EXELON CORP	1	59		
9/17/2008 GFS	Equity	TMS	30161N101	US30161N1019	30161N101000	EXELON CORP	20	1,239		
9/17/2008 GFS	Equity	TMS	30161N101	US30161N1019	30161N101000	EXELON CORP	7	413		
9/17/2008 GFS	Equity	TMS	30161N101	US30161N1019	30161N101000	EXELON CORP	10	589		
9/17/2008 GFS	Equity	TMS	30161N101	US30161N1019	30161N101000	EXELON CORP	11	707		
9/17/2008 GFS	Equity	TMS	302182100	US3021821000	302182100000	EXPRESS SCRIPTS INC COMMON	4,623	338,126	0	0

9/17/2008 GFS	Equity	TMS	302182100	US3021821000	302182100000	EXPRESS SCRIPTS INC COMMON	609	44,542	0	0
9/17/2008 GFS	Equity	TMS	302182100	US3021821000	302182100000	EXPRESS SCRIPTS INC COMMON	586	42,860	0	0
9/17/2008 GFS	Equity	TMS	30231G102	US30231G1022	30231G102000	EXXON MOBIL CORP	68	5,082		
9/17/2008 GFS	Equity	TMS	30231G102	US30231G1022	30231G102000	EXXON MOBIL CORP	1,147	86,326		
9/17/2008 GFS	Equity	TMS	30231G102	US30231G1022	30231G102000	EXXON MOBIL CORP	294	22,114		
9/17/2008 GFS	Equity	TMS	30231G102	US30231G1022	30231G102000	EXXON MOBIL CORP	2,135	160,765		
9/17/2008 GFS	Equity	TMS	307000109	US3070001090	307000109000	FAMILY DOLLAR STORES INC	198	5,031	0	0
9/17/2008 GFS	Equity	TMS	307000109	US3070001090	307000109000	FAMILY DOLLAR STORES INC	6,261	159,092	0	0
9/17/2008 GFS	Equity	TMS	307000109	US3070001090	307000109000	FAMILY DOLLAR STORES INC	2,395	60,857	0	0
9/17/2008 GFS	Equity	TMS	307000109	US3070001090	307000109000	FAMILY DOLLAR STORES INC	123	3,125	0	0
9/17/2008 GFS	Equity	TMS	307000109	US3070001090	307000109000	FAMILY DOLLAR STORES INC	14,118	358,738	0	0
9/17/2008 GFS	Equity	TMS	31428X106	US31428X1063	31428X106000	FEDEX CORP	7	659		
9/17/2008 GFS	Equity	TMS	354613101	US3546131018	354613101000	FRANKLIN RESOURCES INC	29	2,593	0	0
9/17/2008 GFS	Equity	TMS	354613101	US3546131018	354613101000	FRANKLIN RESOURCES INC	57	5,096	0	0
9/17/2008 GFS	Equity	TMS	354613101	US3546131018	354613101000	FRANKLIN RESOURCES INC	158	14,125	0	0
9/17/2008 GFS	Equity	TMS	35906A108	US35906A1088	35906A108000	FRONTIER COMMUNICATIONS CORP. SER B	27	311		
9/17/2008 GFS	Equity	TMS	35906A108	US35906A1088	35906A108000	FRONTIER COMMUNICATIONS CORP. SER B	1,402	16,149		
9/17/2008 GFS	Equity	TMS	35906A108	US35906A1088	35906A108000	FRONTIER COMMUNICATIONS CORP. SER B	278	3,203		
9/17/2008 GFS	Equity	TMS	35906A108	US35906A1088	35906A108000	FRONTIER COMMUNICATIONS CORP. SER B	1,402	16,149		
9/17/2008 GFS	Equity	TMS	35906A108	US35906A1088	35906A108000	FRONTIER COMMUNICATIONS CORP. SER B	84	969		
9/17/2008 GFS	Equity	TMS	35906A108	US35906A1088	35906A108000	FRONTIER COMMUNICATIONS CORP. SER B	3	35		
9/17/2008 GFS	Equity	TMS	36467W109	US36467W1099	36467W109000	GAMESTOP CORP	54	2,032	0	0
9/17/2008 GFS	Equity	TMS	36467W109	US36467W1099	36467W109000	GAMESTOP CORP	3	113	0	0
9/17/2008 GFS	Equity	TMS	36467W109	US36467W1099	36467W109000	GAMESTOP CORP	1	38	0	0
9/17/2008 GFS	Equity	TMS	36467W109	US36467W1099	36467W109000	GAMESTOP CORP	9	339	0	0
9/17/2008 GFS	Equity	TMS	364730101	US3647301015	364730101000	GANNETT CO INC	1,575	25,164	0	0
9/17/2008 GFS	Equity	TMS	364730101	US3647301015	364730101000	GANNETT CO INC	1,759	28,104	0	0
9/17/2008 GFS	Equity	TMS	364730101	US3647301015	364730101000	GANNETT CO INC	2,296	36,683	0	0
9/17/2008 GFS	Equity	TMS	364730101	US3647301015	364730101000	GANNETT CO INC	1,162	18,565	0	0
9/17/2008 GFS	Equity	TMS	369550108	US3695501086	369550108000	GENERAL DYNAMICS CORP	1,136	93,497		
9/17/2008 GFS	Equity	TMS	369550108	US3695501086	369550108000	GENERAL DYNAMICS CORP	4,959	407,936		
9/17/2008 GFS	Equity	TMS	369550108	US3695501086	369550108000	GENERAL DYNAMICS CORP	2,239	184,200		
9/17/2008 GFS	Equity	TMS	369550108	US3695501086	369550108000	GENERAL DYNAMICS CORP	13	1,068		
9/17/2008 GFS	Equity	TMS	369550108	US3695501086	369550108000	GENERAL DYNAMICS CORP	247	20,293		
9/17/2008 GFS	Equity	TMS	369550108	US3695501086	369550108000	GENERAL DYNAMICS CORP	13	1,068		
9/17/2008 GFS	Equity	TMS	369550108	US3695501086	369550108000	GENERAL DYNAMICS CORP	818	67,288		
9/17/2008 GFS	Equity	TMS	369550108	US3695501086	369550108000	GENERAL DYNAMICS CORP	6,375	524,502		
9/17/2008 GFS	Equity	TMS	370334104	US3703341046	370334104000	GENERAL MILLS INC	35	2,439		
9/17/2008 GFS	Equity	TMS	370334104	US3703341046	370334104000	GENERAL MILLS INC	730	51,041		
9/17/2008 GFS	Equity	TMS	370334104	US3703341046	370334104000	GENERAL MILLS INC	11	766		
9/17/2008 GFS	Equity	TMS	370334104	US3703341046	370334104000	GENERAL MILLS INC	64	4,460		
9/17/2008 GFS	Equity	TMS	370334104	US3703341046	370334104000	GENERAL MILLS INC	73	5,097		
9/17/2008 GFS	Equity	TMS	375558103	US3755581036	375558103000	GILEAD SCIENCES INC	1,077	50,544	0	0
9/17/2008 GFS	Equity	TMS	375558103	US3755581036	375558103000	GILEAD SCIENCES INC	5,645	264,920	0	0
9/17/2008 GFS	Equity	TMS	375558103	US3755581036	375558103000	GILEAD SCIENCES INC	3	141	0	0
9/17/2008 GFS	Equity	TMS	375558103	US3755581036	375558103000	GILEAD SCIENCES INC	157	7,368	0	0
9/17/2008 GFS	Equity	TMS	375558103	US3755581036	375558103000	GILEAD SCIENCES INC	8,032	376,942	0	0
9/17/2008 GFS	Equity	TMS	375558103	US3755581036	375558103000	GILEAD SCIENCES INC	729	34,212	0	0
9/17/2008 GFS	Equity	TMS	375558103	US3755581036	375558103000	GILEAD SCIENCES INC	10,964	514,541	0	0
9/17/2008 GFS	Equity	TMS	375558103	US3755581036	375558103000	GILEAD SCIENCES INC	1,678	78,749	0	0
9/17/2008 GFS	Equity	TMS	375558103	US3755581036	375558103000	GILEAD SCIENCES INC	1,180	55,475	0	0
9/17/2008 GFS	Equity	TMS	375558103	US3755581036	375558103000	GILEAD SCIENCES INC	1,239	58,249	0	0
9/17/2008 GFS	Equity	TMS	375558103	US3755581036	375558103000	GILEAD SCIENCES INC	997	46,872	0	0
9/17/2008 GFS	Equity	TMS	384802104	US3848021040	384802104000	W W GRAINGER INC	157	14,000	0	0
9/17/2008 GFS	Equity	TMS	404141L09	US404141L098	404141L09000	HCP INC	1	34	0	0
9/17/2008 GFS	Equity	TMS	427056106	US4270561065	427056106000	HERCULES INC	2,291	42,269	0	0
9/17/2008 GFS	Equity	TMS	427056106	US4270561065	427056106000	HERCULES INC	56	1,033	0	0
9/17/2008 GFS	Equity	TMS	427056106	US4270561065	427056106000	HERCULES INC	1	18	0	0
9/17/2008 GFS	Equity	TMS	427056106	US4270561065	427056106000	HERCULES INC	9	166	0	0
9/17/2008 GFS	Equity	TMS	427056106	US4270561065	427056106000	HERCULES INC	21	387	0	0
9/17/2008 GFS	Equity	TMS	427056106	US4270561065	427056106000	HERCULES INC	2	37	0	0
9/17/2008 GFS	Equity	TMS	427056106	US4270561065	427056106000	HERCULES INC	32,672	602,798	0	0
9/17/2008 GFS	Equity	TMS	427056106	US4270561065	427056106000	HERCULES INC	24	443	0	0
9/17/2008 GFS	Equity	TMS	427056106	US4270561065	427056106000	HERCULES INC	5	92	0	0
9/17/2008 GFS	Equity	TMS	427056106	US4270561065	427056106000	HERCULES INC	12	221	0	0
9/17/2008 GFS	Equity	TMS	441060100	US4410601003	441060100000	HOSPIRA INC	64	2,487		
9/17/2008 GFS	Equity	TMS	44107P104	US44107P1049	44107P104000	HOTEL HOTELS & RESORTS INC	21,791	300,171	0	0
9/17/2008 GFS	Equity	TMS	44107P104	US44107P1049	44107P104000	HOTEL HOTELS & RESORTS INC	5,769	79,468	0	0
9/17/2008 GFS	Equity	TMS	44107P104	US44107P1049	44107P104000	HOTEL HOTELS & RESORTS INC	2,747	37,840	0	0
9/17/2008 GFS	Equity	TMS	449934108	US4499341083	449934108000	IMS HEALTH INC	22,708	457,793	0	0
9/17/2008 GFS	Equity	TMS	460146103	US4601461035	460146103000	INTERNATIONAL PAPER CO	4,944	139,124	0	0
9/17/2008 GFS	Equity	TMS	460690100	US4606901001	460690100000	INTERPUBLIC GROUP OF COS INC	1,910	14,994	0	0
9/17/2008 GFS	Equity	TMS	460690100	US4606901001	460690100000	INTERPUBLIC GROUP OF COS INC	9	71	0	0
9/17/2008 GFS	Equity	TMS	460690100	US4606901001	460690100000	INTERPUBLIC GROUP OF COS INC	5	39	0	0
9/17/2008 GFS	Equity	TMS	460690100	US4606901001	460690100000	INTERPUBLIC GROUP OF COS INC	2	16	0	0

9/17/2008 GFS	Equity	TMS	460690100	US4606901001	460690100000	INTERPUBLIC GROUP OF COS INC	31	243	0	0
9/17/2008 GFS	Equity	TMS	460690100	US4606901001	460690100000	INTERPUBLIC GROUP OF COS INC	673	5,283	0	0
9/17/2008 GFS	Equity	TMS	460690100	US4606901001	460690100000	INTERPUBLIC GROUP OF COS INC	146	1,146	0	0
9/17/2008 GFS	Equity	TMS	460690100	US4606901001	460690100000	INTERPUBLIC GROUP OF COS INC	6	47	0	0
9/17/2008 GFS	Equity	TMS	460690100	US4606901001	460690100000	INTERPUBLIC GROUP OF COS INC	323	2,536	0	0
9/17/2008 GFS	Equity	TMS	460690100	US4606901001	460690100000	INTERPUBLIC GROUP OF COS INC	8,905	69,904	0	0
9/17/2008 GFS	Equity	TMS	460690100	US4606901001	460690100000	INTERPUBLIC GROUP OF COS INC	77,115	605,353	0	0
9/17/2008 GFS	Equity	TMS	460690100	US4606901001	460690100000	INTERPUBLIC GROUP OF COS INC	86	675	0	0
9/17/2008 GFS	Equity	TMS	460690100	US4606901001	460690100000	INTERPUBLIC GROUP OF COS INC	17	133	0	0
9/17/2008 GFS	Equity	TMS	460690100	US4606901001	460690100000	INTERPUBLIC GROUP OF COS INC	3,023	23,746	0	0
9/17/2008 GFS	Equity	TMS	460690100	US4606901001	460690100000	INTERPUBLIC GROUP OF COS INC	19,324	151,790	0	0
9/17/2008 GFS	Equity	TMS	46612J507	US46612J5074	46612J507000	JDS UNIPHASE CORPORATION	382	3,174	0	0
9/17/2008 GFS	Equity	TMS	46612J507	US46612J5074	46612J507000	JDS UNIPHASE CORPORATION	70,303	584,218	0	0
9/17/2008 GFS	Equity	TMS	46612J507	US46612J5074	46612J507000	JDS UNIPHASE CORPORATION	6	50	0	0
9/17/2008 GFS	Equity	TMS	46625H100	US46625H1005	46625H100000	JPMORGAN CHASE & CO FORMERLY J P MORGAN CHASE	10,732	383,896	0	0
9/17/2008 GFS	Equity	TMS	46625H100	US46625H1005	46625H100000	JPMORGAN CHASE & CO FORMERLY J P MORGAN CHASE	72	2,584	0	0
9/17/2008 GFS	Equity	TMS	46625H100	US46625H1005	46625H100000	JPMORGAN CHASE & CO FORMERLY J P MORGAN CHASE	784	28,140	0	0
9/17/2008 GFS	Equity	TMS	46625H100	US46625H1005	46625H100000	JPMORGAN CHASE & CO FORMERLY J P MORGAN CHASE	844	30,293	0	0
9/17/2008 GFS	Equity	TMS	46625H100	US46625H1005	46625H100000	JPMORGAN CHASE & CO FORMERLY J P MORGAN CHASE	26,371	946,602	0	0
9/17/2008 GFS	Equity	TMS	46625H100	US46625H1005	46625H100000	JPMORGAN CHASE & CO FORMERLY J P MORGAN CHASE	1,722	61,807	0	0
9/17/2008 GFS	Equity	TMS	46625H100	US46625H1005	46625H100000	JPMORGAN CHASE & CO FORMERLY J P MORGAN CHASE	1,913	68,663	0	0
9/17/2008 GFS	Equity	TMS	47102X105	US47102X1054	47102X105000	JANUS CAPITAL GROUP INC	35,365	758,296	0	0
9/17/2008 GFS	Equity	TMS	478366107	US4783661071	478366107000	JOHNSON CONTROLS INC	1,582	50,107	0	0
9/17/2008 GFS	Equity	TMS	482480100	US4824801009	482480100000	KLA-TENCOR CORP	12,342	396,499	0	0
9/17/2008 GFS	Equity	TMS	482480100	US4824801009	482480100000	KLA-TENCOR CORP	4,274	137,307	0	0
9/17/2008 GFS	Equity	TMS	49446R109	US49446R1095	49446R109000	KIMCO REALTY CORP	5,723	209,552	0	0
9/17/2008 GFS	Equity	TMS	49446R109	US49446R1095	49446R109000	KIMCO REALTY CORP	6,698	245,252	0	0
9/17/2008 GFS	Equity	TMS	501044101	US5010441013	501044101000	KROGER CO	2	54	0	0
9/17/2008 GFS	Equity	TMS	524660107	US5246601075	524660107000	LEGGETT & PLATT INC	9,953	221,524	0	0
9/17/2008 GFS	Equity	TMS	529771107	US5297711070	529771107000	LEXMARK INTERNATIONAL INC CL A	17	547	0	0
9/17/2008 GFS	Equity	TMS	529771107	US5297711070	529771107000	LEXMARK INTERNATIONAL INC CL A	17	547	0	0
9/17/2008 GFS	Equity	TMS	532716107	US5327161072	532716107000	LIMITED BRANDS INC	424	8,005	0	0
9/17/2008 GFS	Equity	TMS	55261F104	US55261F1049	55261F104000	M & T BANK CORP	1,303	101,324	0	0
9/17/2008 GFS	Equity	TMS	55261F104	US55261F1049	55261F104000	M & T BANK CORP	304	23,640	0	0
9/17/2008 GFS	Equity	TMS	55261F104	US55261F1049	55261F104000	M & T BANK CORP	1,344	104,512	0	0
9/17/2008 GFS	Equity	TMS	55262C100	US55262C1009	55262C100000	MBIA INC	293	2,845	0	0
9/17/2008 GFS	Equity	TMS	55262C100	US55262C1009	55262C100000	MBIA INC	1	10	0	0
9/17/2008 GFS	Equity	TMS	55262C100	US55262C1009	55262C100000	MBIA INC	71	689	0	0
9/17/2008 GFS	Equity	TMS	55262C100	US55262C1009	55262C100000	MBIA INC	457	4,437	0	0
9/17/2008 GFS	Equity	TMS	55262C100	US55262C1009	55262C100000	MBIA INC	2,822	27,991	0	0
9/17/2008 GFS	Equity	TMS	55262C100	US55262C1009	55262C100000	MBIA INC	4,106	39,869	0	0
9/17/2008 GFS	Equity	TMS	55262C100	US55262C1009	55262C100000	MBIA INC	16	155	0	0
9/17/2008 GFS	Equity	TMS	55262C100	US55262C1009	55262C100000	MBIA INC	23	223	0	0
9/17/2008 GFS	Equity	TMS	55262C100	US55262C1009	55262C100000	MBIA INC	68	660	0	0
9/17/2008 GFS	Equity	TMS	552715104	US5527151048	552715104000	MEMC ELECTRONIC MATERIALS INC	37	1,090	0	0
9/17/2008 GFS	Equity	TMS	552715104	US5527151048	552715104000	MEMC ELECTRONIC MATERIALS INC	3,539	104,294	0	0
9/17/2008 GFS	Equity	TMS	552715104	US5527151048	552715104000	MEMC ELECTRONIC MATERIALS INC	265	7,810	0	0
9/17/2008 GFS	Equity	TMS	552715104	US5527151048	552715104000	MEMC ELECTRONIC MATERIALS INC	131	3,861	0	0
9/17/2008 GFS	Equity	TMS	55616P104	US55616P1049	55616P104000	MACY'S INC	9,378	174,121	0	0
9/17/2008 GFS	Equity	TMS	55616P104	US55616P1049	55616P104000	MACY'S INC	259	4,809	0	0
9/17/2008 GFS	Equity	TMS	55616P104	US55616P1049	55616P104000	MACY'S INC	9,030	167,660	0	0
9/17/2008 GFS	Equity	TMS	571837103	US5718371033	571837103000	MARSHALL & ILSLEY CORPORATION NEW	9,323	166,266	0	0
9/17/2008 GFS	Equity	TMS	571837103	US5718371033	571837103000	MARSHALL & ILSLEY CORPORATION NEW	1,620	28,891	0	0
9/17/2008 GFS	Equity	TMS	574599106	US5745991068	574599106000	MASCO CORP	122	2,173	0	0
9/17/2008 GFS	Equity	TMS	574599106	US5745991068	574599106000	MASCO CORP	187	3,339	0	0
9/17/2008 GFS	Equity	TMS	574599106	US5745991068	574599106000	MASCO CORP	133	2,387	0	0
9/17/2008 GFS	Equity	TMS	574599106	US5745991068	574599106000	MASCO CORP	41	724	0	0
9/17/2008 GFS	Equity	TMS	574599106	US5745991068	574599106000	MASCO CORP	15	265	0	0
9/17/2008 GFS	Equity	TMS	574599106	US5745991068	574599106000	MASCO CORP	43	778	0	0
9/17/2008 GFS	Equity	TMS	574599106	US5745991068	574599106000	MASCO CORP	4,935	88,271	0	0
9/17/2008 GFS	Equity	TMS	57636Q104	US57636Q1040	57636Q104000	MASTERCARD INC	17,905	3,514,537	0	0
9/17/2008 GFS	Equity	TMS	57636Q104	US57636Q1040	57636Q104000	MASTERCARD INC	4,505	882,935	0	0
9/17/2008 GFS	Equity	TMS	57636Q104	US57636Q1040	57636Q104000	MASTERCARD INC	3,001	588,166	0	0
9/17/2008 GFS	Equity	TMS	57636Q104	US57636Q1040	57636Q104000	MASTERCARD INC	272	53,309	0	0
9/17/2008 GFS	Equity	TMS	577081102	US5770811025	577081102000	MATTEL INC	136	2,531	0	0
9/17/2008 GFS	Equity	TMS	577081102	US5770811025	577081102000	MATTEL INC	17	316	0	0
9/17/2008 GFS	Equity	TMS	585055106	US5850551061	585055106000	MEDTRONIC INC	16	830	0	0
9/17/2008 GFS	Equity	TMS	585055106	US5850551061	585055106000	MEDTRONIC INC	960	49,787	0	0
9/17/2008 GFS	Equity	TMS	585055106	US5850551061	585055106000	MEDTRONIC INC	475	24,825	0	0
9/17/2008 GFS	Equity	TMS	585055106	US5850551061	585055106000	MEDTRONIC INC	617	32,247	0	0
9/17/2008 GFS	Equity	TMS	589331107	US5893311077	589331107000	MERCK & CO INC	65	2,015	0	0
9/17/2008 GFS	Equity	TMS	589331107	US5893311077	589331107000	MERCK & CO INC	1	29	0	0
9/17/2008 GFS	Equity	TMS	589331107	US5893311077	589331107000	MERCK & CO INC	19	585	0	0
9/17/2008 GFS	Equity	TMS	589331107	US5893311077	589331107000	MERCK & CO INC	6	175	0	0
9/17/2008 GFS	Equity	TMS	589331107	US5893311077	589331107000	MERCK & CO INC	198	6,149	0	0

9/17/2008 GFS	Equity	TMS	589331107	US\$5893311077	589331107000	MERCK & CO INC	2,283	71,066	
9/17/2008 GFS	Equity	TMS	589331107	US\$5893311077	589331107000	MERCK & CO INC	221	6,865	
9/17/2008 GFS	Equity	TMS	589331107	US\$5893311077	589331107000	MERCK & CO INC	27	847	
9/17/2008 GFS	Equity	TMS	589331107	US\$5893311077	589331107000	MERCK & CO INC	4	117	
9/17/2008 GFS	Equity	TMS	589433101	US\$5894331017	589433101000	MEREDITH CORP	124	3,406	0 0
9/17/2008 GFS	Equity	TMS	589433101	US\$5894331017	589433101000	MEREDITH CORP	12	330	0 0
9/17/2008 GFS	Equity	TMS	589433101	US\$5894331017	589433101000	MEREDITH CORP	490	13,460	0 0
9/17/2008 GFS	Equity	TMS	589433101	US\$5894331017	589433101000	MEREDITH CORP	251	6,895	0 0
9/17/2008 GFS	Equity	TMS	589433101	US\$5894331017	589433101000	MEREDITH CORP	154	4,230	0 0
9/17/2008 GFS	Equity	TMS	594918104	US\$5949181045	594918104000	MICROSOFT CORP	155	3,797	
9/17/2008 GFS	Equity	TMS	594918104	US\$5949181045	594918104000	MICROSOFT CORP	73	1,791	
9/17/2008 GFS	Equity	TMS	594918104	US\$5949181045	594918104000	MICROSOFT CORP	23	573	
9/17/2008 GFS	Equity	TMS	595017104	US\$5950171042	595017104000	MICROCHIP TECHNOLOGY INC	10,321	295,284	0 0
9/17/2008 GFS	Equity	TMS	595017104	US\$5950171042	595017104000	MICROCHIP TECHNOLOGY INC	4,458	127,543	0 0
9/17/2008 GFS	Equity	TMS	595112103	US\$5951121038	595112103000	MICRON TECHNOLOGY INC	26,597	103,888	0 0
9/17/2008 GFS	Equity	TMS	595112103	US\$5951121038	595112103000	MICRON TECHNOLOGY INC	17,074	66,691	0 0
9/17/2008 GFS	Equity	TMS	595112103	US\$5951121038	595112103000	MICRON TECHNOLOGY INC	3,647	14,245	0 0
9/17/2008 GFS	Equity	TMS	628530107	US\$6285301072	628530107000	MYLAN INC	2	22	0 0
9/17/2008 GFS	Equity	TMS	637640103	US\$6376401039	637640103000	NATIONAL SEMICONDUCTOR	6,094	103,635	0 0
9/17/2008 GFS	Equity	TMS	637640103	US\$6376401039	637640103000	NATIONAL SEMICONDUCTOR	2	34	0 0
9/17/2008 GFS	Equity	TMS	637640103	US\$6376401039	637640103000	NATIONAL SEMICONDUCTOR	42	714	0 0
9/17/2008 GFS	Equity	TMS	654106103	US\$6541061031	654106103000	NIKE INC-CL B	559	33,316	
9/17/2008 GFS	Equity	TMS	654106103	US\$6541061031	654106103000	NIKE INC-CL B	1	76	
9/17/2008 GFS	Equity	TMS	654106103	US\$6541061031	654106103000	NIKE INC-CL B	2	127	
9/17/2008 GFS	Equity	TMS	69331C108	US\$69331C1080	69331C108000	PG&E CORP	25,714	1,017,250	
9/17/2008 GFS	Equity	TMS	701094104	US\$7010941042	701094104000	PARKER HANNIFIN CORP	623	34,315	0 0
9/17/2008 GFS	Equity	TMS	701094104	US\$7010941042	701094104000	PARKER HANNIFIN CORP	935	51,500	0 0
9/17/2008 GFS	Equity	TMS	701094104	US\$7010941042	701094104000	PARKER HANNIFIN CORP	146	8,042	0 0
9/17/2008 GFS	Equity	TMS	701094104	US\$7010941042	701094104000	PARKER HANNIFIN CORP	35	1,928	0 0
9/17/2008 GFS	Equity	TMS	701094104	US\$7010941042	701094104000	PARKER HANNIFIN CORP	1,091	60,092	0 0
9/17/2008 GFS	Equity	TMS	701094104	US\$7010941042	701094104000	PARKER HANNIFIN CORP	134	7,381	0 0
9/17/2008 GFS	Equity	TMS	701094104	US\$7010941042	701094104000	PARKER HANNIFIN CORP	28	1,542	0 0
9/17/2008 GFS	Equity	TMS	701094104	US\$7010941042	701094104000	PARKER HANNIFIN CORP	358	19,719	0 0
9/17/2008 GFS	Equity	TMS	701094104	US\$7010941042	701094104000	PARKER HANNIFIN CORP	3,710	204,347	0 0
9/17/2008 GFS	Equity	TMS	714046109	US\$7140461093	714046109000	PERKINELMER INC	20,078	492,714	0 0
9/17/2008 GFS	Equity	TMS	718172109	US\$7181721090	718172109000	PHILIP MORRIS INTERNATIONAL INC	-	-	0 0
9/17/2008 GFS	Equity	TMS	939322103	US\$9393221034	939322103000	WASHINGTON MUTUAL INC	6,348	13,222	0 0
9/17/2008 GFS	Equity	TMS	939322103	US\$9393221034	939322103000	WASHINGTON MUTUAL INC	4,013	8,359	0 0
9/17/2008 GFS	Equity	TMS	939322103	US\$9393221034	939322103000	WASHINGTON MUTUAL INC	771	1,607	0 0
9/17/2008 GFS	Equity	TMS	939322103	US\$9393221034	939322103000	WASHINGTON MUTUAL INC	58,846	122,576	0 0
9/17/2008 GFS	Equity	TMS	929903102	US\$9299031024	929903102000	WACHOVIA CORPORATION	67	611	0 0
9/17/2008 GFS	Equity	TMS	929903102	US\$9299031024	929903102000	WACHOVIA CORPORATION	43	394	0 0
9/17/2008 GFS	Equity	TMS	91913Y100	US\$91913Y1001	91913Y100000	VALERO ENERGY CORP NEW	37	1,121	0 0
9/17/2008 GFS	Equity	TMS	91913Y100	US\$91913Y1001	91913Y100000	VALERO ENERGY CORP NEW	34	1,046	0 0
9/17/2008 GFS	Equity	TMS	91913Y100	US\$91913Y1001	91913Y100000	VALERO ENERGY CORP NEW	872	26,653	0 0
9/17/2008 GFS	Equity	TMS	91913Y100	US\$91913Y1001	91913Y100000	VALERO ENERGY CORP NEW	0	12	0 0
9/17/2008 GFS	Equity	TMS	91913Y100	US\$91913Y1001	91913Y100000	VALERO ENERGY CORP NEW	17	515	0 0
9/17/2008 GFS	Equity	TMS	91913Y100	US\$91913Y1001	91913Y100000	VALERO ENERGY CORP NEW	0	2	0 0
9/17/2008 GFS	Equity	TMS	91913Y100	US\$91913Y1001	91913Y100000	VALERO ENERGY CORP NEW	0	2	0 0
9/17/2008 GFS	Equity	TMS	91913Y100	US\$91913Y1001	91913Y100000	VALERO ENERGY CORP NEW	465	14,197	0 0
9/17/2008 GFS	Equity	TMS	88579Y101	US\$88579Y1010	88579Y101000	3M COMPANY	0	24	0 0
9/17/2008 GFS	Equity	TMS	88579Y101	US\$88579Y1010	88579Y101000	3M COMPANY	0	1	0 0
9/17/2008 GFS	Equity	TMS	880770102	US\$8807701029	880770102000	TERADYNE INC	1,373	11,336	0 0
9/17/2008 GFS	Equity	TMS	880770102	US\$8807701029	880770102000	TERADYNE INC	2,673	22,076	0 0
9/17/2008 GFS	Equity	TMS	879664100	US\$8796641004	879664100000	TELLABS INC	36,417	145,484	0 0
9/17/2008 GFS	Equity	TMS	879664100	US\$8796641004	879664100000	TELLABS INC	104,279	416,592	0 0
9/17/2008 GFS	Equity	TMS	747525103	US\$7475251036	747525103000	QUALCOMM INC	290	13,043	0 0
9/17/2008 GFS	Equity	TMS	747525103	US\$7475251036	747525103000	QUALCOMM INC	921	41,411	0 0
9/17/2008 GFS	Equity	TMS	747525103	US\$7475251036	747525103000	QUALCOMM INC	0	3	0 0
9/17/2008 GFS	Equity	TMS	747525103	US\$7475251036	747525103000	QUALCOMM INC	55	2,466	0 0
9/17/2008 GFS	Equity	TMS	747525103	US\$7475251036	747525103000	QUALCOMM INC	49	2,214	0 0
9/17/2008 GFS	Equity	TMS	69331C108	US\$69331C1080	69331C108000	PG&E CORP	38	1,499	0 0
9/17/2008 GFS	Equity	TMS	654106103	US\$6541061031	654106103000	NIKE INC-CL B	33	1,960	0 0
9/17/2008 GFS	Equity	TMS	654106103	US\$6541061031	654106103000	NIKE INC-CL B	20	1,176	0 0
9/17/2008 GFS	Equity	TMS	654106103	US\$6541061031	654106103000	NIKE INC-CL B	8,605	513,179	0 0
9/17/2008 GFS	Equity	TMS	594918104	US\$5949181045	594918104000	MICROSOFT CORP	1	17	0 0
9/17/2008 GFS	Equity	TMS	594918104	US\$5949181045	594918104000	MICROSOFT CORP	2	52	0 0
9/17/2008 GFS	Equity	TMS	594918104	US\$5949181045	594918104000	MICROSOFT CORP	4	110	0 0
9/17/2008 GFS	Equity	TMS	589331107	US\$5893311077	589331107000	MERCK & CO INC	0	8	0 0
9/17/2008 GFS	Equity	TMS	589331107	US\$5893311077	589331107000	MERCK & CO INC	2	56	0 0
9/17/2008 GFS	Equity	TMS	589331107	US\$5893311077	589331107000	MERCK & CO INC	14	451	0 0
9/17/2008 GFS	Equity	TMS	589331107	US\$5893311077	589331107000	MERCK & CO INC	150	4,673	0 0
9/17/2008 GFS	Equity	TMS	589331107	US\$5893311077	589331107000	MERCK & CO INC	13	404	0 0
9/17/2008 GFS	Equity	TMS	589331107	US\$5893311077	589331107000	MERCK & CO INC	0	12	0 0
9/17/2008 GFS	Equity	TMS	589331107	US\$5893311077	589331107000	MERCK & CO INC	1	38	0 0

9/17/2008 GFS	Equity	TMS	589331107	US\$5893311077	589331107000	MERCK & CO INC	0	2	0	0	
9/17/2008 GFS	Equity	TMS	589331107	US\$5893311077	589331107000	MERCK & CO INC	4	133	0	0	
9/17/2008 GFS	Equity	TMS	585055106	US\$5850551061	585055106000	MEDTRONIC INC	0	5	0	0	
9/17/2008 GFS	Equity	TMS	585055106	US\$5850551061	585055106000	MEDTRONIC INC	0	4	0	0	
9/17/2008 GFS	Equity	TMS	585055106	US\$5850551061	585055106000	MEDTRONIC INC	0	8	0	0	
9/17/2008 GFS	Equity	TMS	585055106	US\$5850551061	585055106000	MEDTRONIC INC	0	0	0	0	
9/17/2008 GFS	Equity	TMS	577081102	US\$770811025	577081102000	MATTEL INC	0	1	0	0	
9/17/2008 GFS	Equity	TMS	577081102	US\$770811025	577081102000	MATTEL INC	0	4	0	0	
9/17/2008 GFS	Equity	TMS	574599106	US\$7459991068	574599106000	MASCO CORP	59	1,052	0	0	
9/17/2008 GFS	Equity	TMS	574599106	US\$7459991068	574599106000	MASCO CORP	1	9	0	0	
9/17/2008 GFS	Equity	TMS	574599106	US\$7459991068	574599106000	MASCO CORP	0	3	0	0	
9/17/2008 GFS	Equity	TMS	574599106	US\$7459991068	574599106000	MASCO CORP	0	9	0	0	
9/17/2008 GFS	Equity	TMS	574599106	US\$7459991068	574599106000	MASCO CORP	2	28	0	0	
9/17/2008 GFS	Equity	TMS	574599106	US\$7459991068	574599106000	MASCO CORP	2	40	0	0	
9/17/2008 GFS	Equity	TMS	574599106	US\$7459991068	574599106000	MASCO CORP	1	26	0	0	
9/17/2008 GFS	Equity	TMS	46625H100	US\$46625H1005	46625H100000	JPMORGAN CHASE & CO	FORMERLY J P MORGAN CHASE	0	4	0	0
9/17/2008 GFS	Equity	TMS	46625H100	US\$46625H1005	46625H100000	JPMORGAN CHASE & CO	FORMERLY J P MORGAN CHASE	0	4	0	0
9/17/2008 GFS	Equity	TMS	46625H100	US\$46625H1005	46625H100000	JPMORGAN CHASE & CO	FORMERLY J P MORGAN CHASE	2	57	0	0
9/17/2008 GFS	Equity	TMS	46625H100	US\$46625H1005	46625H100000	JPMORGAN CHASE & CO	FORMERLY J P MORGAN CHASE	0	2	0	0
9/17/2008 GFS	Equity	TMS	46625H100	US\$46625H1005	46625H100000	JPMORGAN CHASE & CO	FORMERLY J P MORGAN CHASE	0	2	0	0
9/17/2008 GFS	Equity	TMS	46625H100	US\$46625H1005	46625H100000	JPMORGAN CHASE & CO	FORMERLY J P MORGAN CHASE	0	0	0	0
9/17/2008 GFS	Equity	TMS	46625H100	US\$46625H1005	46625H100000	JPMORGAN CHASE & CO	FORMERLY J P MORGAN CHASE	1	23	0	0
9/17/2008 GFS	Equity	TMS	4410601003	US\$4410601003	441060100000	HOSPIRA INC	32	1,232	0	0	
9/17/2008 GFS	Equity	TMS	370334104	US\$7033410404	370334104000	GENERAL MILLS INC	0	4	0	0	
9/17/2008 GFS	Equity	TMS	370334104	US\$7033410404	370334104000	GENERAL MILLS INC	0	3	0	0	
9/17/2008 GFS	Equity	TMS	370334104	US\$7033410404	370334104000	GENERAL MILLS INC	0	1	0	0	
9/17/2008 GFS	Equity	TMS	370334104	US\$7033410404	370334104000	GENERAL MILLS INC	1	35	0	0	
9/17/2008 GFS	Equity	TMS	370334104	US\$7033410404	370334104000	GENERAL MILLS INC	0	2	0	0	
9/17/2008 GFS	Equity	TMS	369550108	US\$3695501086	369550108000	GENERAL DYNAMICS CORP	9	774	0	0	
9/17/2008 GFS	Equity	TMS	369550108	US\$3695501086	369550108000	GENERAL DYNAMICS CORP	1	99	0	0	
9/17/2008 GFS	Equity	TMS	369550108	US\$3695501086	369550108000	GENERAL DYNAMICS CORP	0	2	0	0	
9/17/2008 GFS	Equity	TMS	369550108	US\$3695501086	369550108000	GENERAL DYNAMICS CORP	0	30	0	0	
9/17/2008 GFS	Equity	TMS	369550108	US\$3695501086	369550108000	GENERAL DYNAMICS CORP	0	2	0	0	
9/17/2008 GFS	Equity	TMS	369550108	US\$3695501086	369550108000	GENERAL DYNAMICS CORP	3	272	0	0	
9/17/2008 GFS	Equity	TMS	369550108	US\$3695501086	369550108000	GENERAL DYNAMICS CORP	7	602	0	0	
9/17/2008 GFS	Equity	TMS	369550108	US\$3695501086	369550108000	GENERAL DYNAMICS CORP	2	138	0	0	
9/17/2008 GFS	Equity	TMS	35906A108	US\$35906A1086	35906A108000	FRONTIER COMMUNICATIONS CORP SER B	0	0	0	0	
9/17/2008 GFS	Equity	TMS	35906A108	US\$35906A1086	35906A108000	FRONTIER COMMUNICATIONS CORP SER B	0	0	0	0	
9/17/2008 GFS	Equity	TMS	35906A108	US\$35906A1086	35906A108000	FRONTIER COMMUNICATIONS CORP SER B	0	2	0	0	
9/17/2008 GFS	Equity	TMS	35906A108	US\$35906A1086	35906A108000	FRONTIER COMMUNICATIONS CORP SER B	0	0	0	0	
9/17/2008 GFS	Equity	TMS	35906A108	US\$35906A1086	35906A108000	FRONTIER COMMUNICATIONS CORP SER B	0	0	0	0	
9/17/2008 GFS	Equity	TMS	31428X106	US\$31428X1063	31428X106000	FEDEX CORP	1	47	0	0	
9/17/2008 GFS	Equity	TMS	30231G102	US\$30231G1022	30231G102000	EXXON MOBIL CORP	205	15,458	0	0	
9/17/2008 GFS	Equity	TMS	30231G102	US\$30231G1022	30231G102000	EXXON MOBIL CORP	28	2,126	0	0	
9/17/2008 GFS	Equity	TMS	30231G102	US\$30231G1022	30231G102000	EXXON MOBIL CORP	110	8,301	0	0	
9/17/2008 GFS	Equity	TMS	30231G102	US\$30231G1022	30231G102000	EXXON MOBIL CORP	6	489	0	0	
9/17/2008 GFS	Equity	TMS	30161N101	US\$30161N1019	30161N101000	EXELON CORP	1	37	0	0	
9/17/2008 GFS	Equity	TMS	30161N101	US\$30161N1019	30161N101000	EXELON CORP	0	31	0	0	
9/17/2008 GFS	Equity	TMS	30161N101	US\$30161N1019	30161N101000	EXELON CORP	0	21	0	0	
9/17/2008 GFS	Equity	TMS	30161N101	US\$30161N1019	30161N101000	EXELON CORP	1	64	0	0	
9/17/2008 GFS	Equity	TMS	30161N101	US\$30161N1019	30161N101000	EXELON CORP	0	3	0	0	
9/17/2008 GFS	Equity	TMS	30161N101	US\$30161N1019	30161N101000	EXELON CORP	0	6	0	0	
9/17/2008 GFS	Equity	TMS	268648102	US\$2686481020	268648102000	EMC CORP-MASS	R/MD	11/30/2008	45	580	
9/17/2008 GFS	Equity	TMS	268648102	US\$2686481020	268648102000	EMC CORP-MASS	R/MD	11/30/2008	28	355	
9/17/2008 GFS	Equity	TMS	268648102	US\$2686481020	268648102000	EMC CORP-MASS	R/MD	11/30/2008	53	677	
9/17/2008 GFS	Equity	TMS	268648102	US\$2686481020	268648102000	EMC CORP-MASS	R/MD	11/30/2008	15	196	
9/17/2008 GFS	Equity	TMS	268648102	US\$2686481027	268648102000	EMC CORP-MASS	R/MD	11/30/2008	23	291	
9/17/2008 GFS	Equity	TMS	268648102	US\$2686481027	268648102000	EMC CORP-MASS	R/MD	11/30/2008	314	4,015	
9/17/2008 GFS	Equity	TMS	268648102	US\$2686481027	268648102000	EMC CORP-MASS	R/MD	11/30/2008	12	148	
9/17/2008 GFS	Equity	TMS	26441C105	US\$26441C1053	26441C105000	DUKE ENERGY CORPORATION (HOLDING COMPANY) NEW			14	244	
9/17/2008 GFS	Equity	TMS	26441C105	US\$26441C1053	26441C105000	DUKE ENERGY CORPORATION (HOLDING COMPANY) NEW			938	16,302	
9/17/2008 GFS	Equity	TMS	254687106	US\$2546871060	254687106000	WALT DISNEY CO HOLDING CO			0	0	
9/17/2008 GFS	Equity	TMS	254687106	US\$2546871060	254687106000	WALT DISNEY CO HOLDING CO			4	132	
9/17/2008 GFS	Equity	TMS	254687106	US\$2546871060	254687106000	WALT DISNEY CO HOLDING CO			0	13	
9/17/2008 GFS	Equity	TMS	254687106	US\$2546871060	254687106000	WALT DISNEY CO HOLDING CO			0	8	
9/17/2008 GFS	Equity	TMS	254687106	US\$2546871060	254687106000	WALT DISNEY CO HOLDING CO			1	38	
9/17/2008 GFS	Equity	TMS	254687106	US\$2546871060	254687106000	WALT DISNEY CO HOLDING CO			0	0	
9/17/2008 GFS	Equity	TMS	254687106	US\$2546871060	254687106000	WALT DISNEY CO HOLDING CO			0	0	
9/17/2008 GFS	Equity	TMS	254687106	US\$2546871060	254687106000	WALT DISNEY CO HOLDING CO			0	1	
9/17/2008 GFS	Equity	TMS	254687106	US\$2546871060	254687106000	WALT DISNEY CO HOLDING CO			0	0	
9/17/2008 GFS	Equity	TMS	254687106	US\$2546871060	254687106000	WALT DISNEY CO HOLDING CO			0	0	
9/17/2008 GFS	Equity	TMS	254687106	US\$2546871060	254687106000	WALT DISNEY CO HOLDING CO			0	0	
9/17/2008 GFS	Equity	TMS	254687106	US\$2546871060	254687106000	WALT DISNEY CO HOLDING CO			0	0	
9/17/2008 GFS	Equity	TMS	254687106	US\$2546871060	254687106000	WALT DISNEY CO HOLDING CO			0	0	
9/17/2008 GFS	Equity	TMS	254687106	US\$2546871060	254687106000	WALT DISNEY CO HOLDING CO			0	0	
9/17/2008 GFS	Equity	TMS	254687106	US\$2546871060	254687106000	WALT DISNEY CO HOLDING CO			0	0	
9/17/2008 GFS	Equity	TMS	24702R101	US\$24702R1014	24702R101000	DELL INC			1,371	22,225	
9/17/2008 GFS	Equity	TMS	24702R101	US\$24702R1014	24702R101000	DELL INC			630	10,214	
9/17/2008 GFS	Equity	TMS	24702R101	US\$24702R1014	24702R101000	DELL INC			1,279	20,724	

9/17/2008 GFS	Equity	TMS	22160K105	US22160K1051	22160K105000	COSTCO WHOLESALE CORP-NEW	1	47	0	0
9/17/2008 GFS	Equity	TMS	22160K105	US22160K1051	22160K105000	COSTCO WHOLESALE CORP-NEW	5	338	0	0
9/17/2008 GFS	Equity	TMS	20030N101	US20030N1019	20030N101000	COMCAST CORP NEW CL A	0	4	0	0
9/17/2008 GFS	Equity	TMS	20030N101	US20030N1019	20030N101000	COMCAST CORP NEW CL A	0	0	0	0
9/17/2008 GFS	Equity	TMS	20030N101	US20030N1019	20030N101000	COMCAST CORP NEW CL A	0	0	0	0
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	250	3,507	0	0
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	367	5,161	0	0
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	11,087	155,778	0	0
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	10	142	0	0
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	10	138	0	0
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	950	13,344	0	0
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	165	2,318	0	0
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	39,585	555,470	0	0
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	96	1,348	0	0
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	22	313	0	0
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	4,785	67,149	0	0
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	60,602	850,394	0	0
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	7,624	106,988	0	0
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	1,508	21,164	0	0
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	44,874	630,509	0	0
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	8,047	112,915	0	0
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	240	3,374	0	0
9/17/2008 GFS	Equity	TMS	172967101	US1729671016	172967101000	CITIGROUP INC	0	22	0	0
9/17/2008 GFS	Equity	TMS	171232101	US1712321017	171232101000	CHUBB CORP	0	0	0	0
9/17/2008 GFS	Equity	TMS	171232101	US1712321017	171232101000	CHUBB CORP	0	0	0	0
9/17/2008 GFS	Equity	TMS	171232101	US1712321017	171232101000	CHUBB CORP	0	3	0	0
9/17/2008 GFS	Equity	TMS	171232101	US1712321017	171232101000	CHUBB CORP	0	1	0	0
9/17/2008 GFS	Equity	TMS	171232101	US1712321017	171232101000	CHUBB CORP	3	136	0	0
9/17/2008 GFS	Equity	TMS	171232101	US1712321017	171232101000	CHUBB CORP	1	56	0	0
9/17/2008 GFS	Equity	TMS	110122108	US1101221083	110122108000	BRISTOL MYERS SQUIBB CO	210	4,333	0	0
9/17/2008 GFS	Equity	TMS	110122108	US1101221083	110122108000	BRISTOL MYERS SQUIBB CO	84	1,743	0	0
9/17/2008 GFS	Equity	TMS	110122108	US1101221083	110122108000	BRISTOL MYERS SQUIBB CO	1,460	30,142	0	0
9/17/2008 GFS	Equity	TMS	110122108	US1101221083	110122108000	BRISTOL MYERS SQUIBB CO	22	463	0	0
9/17/2008 GFS	Equity	TMS	110122108	US1101221083	110122108000	BRISTOL MYERS SQUIBB CO	1	12	0	0
9/17/2008 GFS	Equity	TMS	110122108	US1101221083	110122108000	BRISTOL MYERS SQUIBB CO	2	37	0	0
9/17/2008 GFS	Equity	TMS	110122108	US1101221083	110122108000	BRISTOL MYERS SQUIBB CO	0	2	0	0
9/17/2008 GFS	Equity	TMS	110122108	US1101221083	110122108000	BRISTOL MYERS SQUIBB CO	0	2	0	0
9/17/2008 GFS	Equity	TMS	110122108	US1101221083	110122108000	BRISTOL MYERS SQUIBB CO	8	159	0	0
9/17/2008 GFS	Equity	TMS	00724F101	US00724F1012	00724F101000	ADODE SYSTEMS INC	1	38	0	0
9/17/2008 GFS	Equity	TMS	00724F101	US00724F1012	00724F101000	ADODE SYSTEMS INC	1	46	0	0
9/17/2008 GFS	Equity	TMS	00724F101	US00724F1012	00724F101000	ADODE SYSTEMS INC	16	568	0	0
9/17/2008 GFS	Equity	TMS	001547108	US0015471081	001547108000	AK STEEL HOLDING CORP	(2,675,809)	-	0	0
9/17/2008 GFS	Equity	TMS	Y75638109	Y756381098	Y75638109000	***TEEKAY CORPORATION MARSHALL ISLAND	454	12,671	0	0
9/17/2008 GFS	Equity	TMS	Y75638109	Y756381098	Y75638109000	***SEASPAR CORP	2,055	46,499	0	0
9/17/2008 GFS	Equity	TMS	Y7187Y116	US7187Y1166	Y7187Y116000	***RANBAXY LABORATORIES LTD GDR REG S	75	645	0	0
9/17/2008 GFS	Equity	TMS	Y6476R1053	Y6476R1050	Y6476R105000	***OMEGA NAVIGATION ENTERPRISES INC SHS A	1	14	0	0
9/17/2008 GFS	Equity	TMS	Y63084126	HK0017000149	Y63084126000	NEW WORLD DEVELOPMENSHR HKD 1.00HKD	1	1	0	0
9/17/2008 GFS	Equity	TMS	Y6264B1146	Y6264B11400	Y6264B11400	***NEPC MICON LTD-GDR REG S	252	53	0	0
9/17/2008 GFS	Equity	TMS	Y6262671029	Y6262710200	Y62627102000	***NAVIS MARITIME PARTNERS L P UNIT LTD PARTNERSHIP I	270	2,338	0	0
9/17/2008 GFS	Equity	TMS	Y5217N1183	Y5217N11800	Y5217N11800	***NAVIS MARITIME PARTNERS L P UNIT LTD PARTNERSHIP I	30	260	0	0
9/17/2008 GFS	Equity	TMS	SG132881126	Y44805102000	Y44805102000	***JURONG TECHNOLOGIE SGD0.10	65	3,484	0	0
9/17/2008 GFS	Equity	TMS	Y2692M103	Y2692M1030	Y2692M103000	***GENERAL MARITIME CORP	1	-	0	0
9/17/2008 GFS	Equity	TMS	Y2692M103	Y2692M1030	Y2692M103000	***GENERAL MARITIME CORP	1,847	39,784	0	0
9/17/2008 GFS	Equity	TMS	Y2187A101	MY2187A1010	Y2187A101000	***EAGLE BULK SHIPPING INC	1	21	0	0
9/17/2008 GFS	Equity	TMS	Y150411251	Y1504112500	Y15041125000	***CHINA STEEL GDR-EACH REPR 20 SHS COM ST	13	279	0	0
9/17/2008 GFS	Equity	TMS	MY0971E1077	Y0971E10700	Y0971E107000	***BRITANNIA BULK HOLDINGS INC	4,000	26,920	0	0
9/17/2008 GFS	Equity	TMS	Y0017S1028	Y0017S10200	Y0017S102000	AEGEAN MARINE PETROLEUM NETWORK INC	345	8,349	0	0
9/17/2008 GFS	Equity	TMS	AU000000BSL0	Q1415L102000	Q1415L102000	***BLUESCOPE STEEL LTD	90,000	568,042	0	0
9/17/2008 GFS	Equity	TMS	PS943981071	P94398107000	P94398107000	***ULTRAPETROL BAHAMAS LIMITED	1,118	10,062	0	0
9/17/2008 GFS	Equity	TMS	PS943981071	P94398107000	P94398107000	***ULTRAPETROL BAHAMAS LIMITED	11,950	107,550	0	0
9/17/2008 GFS	Equity	TMS	P8635D100	AR51DE01029	P8635D10000	***SIDERAR S A I C-CL A ORD	2	15	0	0
9/17/2008 GFS	Equity	TMS	PAP310761054	P3107610500	P3107610500	***COPA HOLDINGS S A CL A	45	1,672	0	0
9/17/2008 GFS	Equity	TMS	PAP310761054	P3107610500	P3107610500	***COPA HOLDINGS S A CL A	37	1,375	0	0
9/17/2008 GFS	Equity	TMS	PAP310761054	P3107610500	P3107610500	***COPA HOLDINGS S A CL A	1	37	0	0
9/17/2008 GFS	Equity	TMS	PAP169941328	P1699413200	P1699413200	***BANCO LATINOAMERICANO DE EXPORTACIONES SA-CL E	273	4,466	0	0
9/17/2008 GFS	Equity	TMS	PAP169941328	P1699413200	P1699413200	***BANCO LATINOAMERICANO DE EXPORTACIONES SA-CL E	28	458	0	0
9/17/2008 GFS	Equity	TMS	NL0000240000	N72482107000	Q1AGEN NY EUR 0.01 (NASDAQ LISTED)	1,224	23,140	0	0	
9/17/2008 GFS	Equity	TMS	ANN6748L1027	N6748L102000	N6748L102000	***ORTHOFIX INTERNATIONAL NV	17	369	0	0
9/17/2008 GFS	Equity	TMS	ANN6748L1027	N6748L102000	N6748L102000	***ORTHOFIX INTERNATIONAL NV	122	2,647	0	0
9/17/2008 GFS	Equity	TMS	IL0010823792	M87915100000	M87915100000	***TOWER SEMICONDUCTOR LTD	1,422	656	0	0
9/17/2008 GFS	Equity	TMS	IL0010827181	M8737E108000	M8737E108000	***TARO PHARMACEUTICAL INDUSTRIES LTD	22	209	0	0
9/17/2008 GFS	Equity	TMS	IL0010924517	M83683108000	M83683108000	***SHAMIR OPTICAL INDUSTRY LTD	15	91	0	0
9/17/2008 GFS	Equity	TMS	IL0010829161	M7867D104000	M7867D104000	***MAGAL SECURITY SYSTEMS LTD ORD	82	734	0	0
9/17/2008 GFS	Equity	TMS	IL0010825102	M51474118000	M51474118000	***GILAT SATELLITE NETWORKS LTD	6,253	38,831	0	0
9/17/2008 GFS	Equity	TMS	IL001017329	M51363113000	M51363113000	***MELLANOX TECHNOLOGIES LTD	640	6,088	0	0

9/17/2008 GFS	Equity	TMS	IL0010824949	M47095100000	***FUNDTECH LTD	15	200	0	0		
9/17/2008 GFS	Equity	TMS	IL0010824949	M47095100000	***FUNDTECH LTD	5	66	0	0		
9/17/2008 GFS	Equity	TMS	IL0010811243	M3760D101000	***ELBIT SYSTEMS LTD-ORD	1	46	0	0		
9/17/2008 GFS	Equity	TMS	IL0010838238	M29925100000	***ECTEL LTD	570	819	0	0		
9/17/2008 GFS	Equity	TMS	IL0010838238	M29925100000	***ECTEL LTD	11	16	0	0		
9/17/2008 GFS	Equity	TMS	M20791105	IL0010952641	M20791105000	***CAMEK LTD	89	72	0	0	
9/17/2008 GFS	Equity	TMS	IL0002860133	M18955100000	***BARAN GROUP LTD	7	82	0	0		
9/17/2008 GFS	Equity	TMS	M15342104	IL00108229658	M15342104000	***AUDIOCODES LTD ORD	5,078	12,390	0	0	
9/17/2008 GFS	Equity	TMS	M0861T100	IL0010844582	M0861T100000	***ALVARION LTD	1	6	0	0	
9/17/2008 GFS	Equity	TMS	JP3566000007	J85968105000	TOKAI RIKI CO LTD_	8,439	110,014	0	0		
9/17/2008 GFS	Equity	TMS	JP3455200000	J81023111000	***TAKASAGO THERMAL	30,000	263,780	0	0		
9/17/2008 GFS	Equity	TMS	J70703137	JP3419400001	J70703137000	SEKISUI CHEMICAL CO SHR	21,068	132,403	0	0	
9/17/2008 GFS	Equity	TMS	J67844100	JP3264100002	J67844100000	SANKYO CO LTD_	17,232	884,114	0	0	
9/17/2008 GFS	Equity	TMS	JP3689500001	J6165M109000	***ORACLE CORP JAPAN	20,002	928,950	0	0		
9/17/2008 GFS	Equity	TMS	J39186101	JP3870000001	J39186101000	MABUCHI MOTOR CO LTD/DSR	2,295	109,650	0	0	
9/17/2008 GFS	Equity	TMS	JP3246400000	J38468104	J38468104000	KYUSHU ELECTRIC POWERSHR	28,856	639,807	0	0	
9/17/2008 GFS	Equity	TMS	JP3486800000	J1151107000	DAITO TRUST CONSTRUC/SHR	(1878 )NPV	JPY	19,765	895,325	0	0
9/17/2008 GFS	Equity	TMS	CH0025751329	H50430232000	***LOGITECH INTERNATIONAL SA	2,266	50,008	0	0		
9/17/2008 GFS	Equity	TMS	CH0025751329	H50430232000	***LOGITECH INTERNATIONAL SA	10,788	238,080	0	0		
9/17/2008 GFS	Equity	TMS	G9456A100	BMG9456A10009	G9456A100000	***GOLAR LNG LIMITED	9,402	118,653	0	0	
9/17/2008 GFS	Equity	TMS	BMG9319H1025	G9319H102000	***VALIDUS HOLDINGS LTD	2	45	0	0		
9/17/2008 GFS	Equity	TMS	BMG8766E1093	G8766E109000	TEXTAINER GROUP HOLDINGS	LIMITED	134	2,064	0	0	
9/17/2008 GFS	Equity	TMS	BMG8766E1093	G8766E109000	TEXTAINER GROUP HOLDINGS	LIMITED	609	9,379	0	0	
9/17/2008 GFS	Equity	TMS	G7496G103	BMG7496G1033	G7496G103000	***RENAISSANCERIE HOLDINGS LTD	415	21,269	0	0	
9/17/2008 GFS	Preferreds	TMS	G724571115	BMG7245711500	G72457115000	***PRIMUS GUARANTY LTD	SR NT DUE 12/27/2036	114	707	0	0
9/17/2008 GFS	Equity	TMS	G724571107	BMG724571077	G72457107000	***PRIMUS GUARANTY LTD	3,629	7,621	0	0	
9/17/2008 GFS	Preferreds	TMS	BMG6852T2044	G6852T204000	G6852T2040000	***PARTNERE LTD 6.75% SER C	CUM REDEEMABLE PFD SHS	29	451	0	0
9/17/2008 GFS	Equity	TMS	BMG621851069	G6218510600	G62185106000	***MONTPELIER RE HOLDINGS LTD	489	7,977	0	0	
9/17/2008 GFS	Equity	TMS	BMG606421086	G60642108000	***MF GLOBAL LTD	1,693	8,846	0	0		
9/17/2008 GFS	Equity	TMS	BMG606421086	G60642108000	***MF GLOBAL LTD	52	272	0	0		
9/17/2008 GFS	Equity	TMS	GB0009354589	G5973C108000	G5973C108000	***MELROSE RESOURCES	ORD GBP0.10	1	7	0	0
9/17/2008 GFS	Equity	TMS	BMG4388N1063	G3488N106000	G3488N106000	***HELEN OF TROY LTD-BERMUDA	1	22	0	0	
9/17/2008 GFS	Equity	TMS	KY4095J1094	G4095J109000	G4095J109000	***GREENLIGHT CAPITAL RE LTD	CLASS A	1	18	0	0
9/17/2008 GFS	Equity	TMS	G39300101	BMG393001018	G39300101000	***GLOBAL SOURCES LTD	81	867	0	0	
9/17/2008 GFS	Equity	TMS	G3921A175	BMG3921A1751	G3921A175000	***GLOBAL CROSSING LTD	NEW	8,667	126,798	0	0
9/17/2008 GFS	Equity	TMS	G3910J112	GB0009252882	G3910J12000	***GLAXOSMITHKLINE	ORD GBP0.25	10	220	0	0
9/17/2008 GFS	Equity	TMS	BMG3529T1053	G3529T10500	G3529T105000	FLAGSTONE REINSURANCE	HLGDS LTD	1,992	21,932	0	0
9/17/2008 GFS	Equity	TMS	BMG3223R1080	G3223R108000	G3223R108000	***EVEREST RE GROUP LTD	1	80	0	0	
9/17/2008 GFS	Equity	TMS	GB0002652740	G2730010500	G27300105000	***DERWENT LONDON	ORD 5P	1,207	23,051	0	0
9/17/2008 GFS	Equity	TMS	BMG210821051	G2108210500	G21082105000	***CHINA YUCHAI INTERNATIONAL LTD	1	8	0	0	
9/17/2008 GFS	Equity	TMS	BMG210821051	G2108210500	G21082105000	***CHINA YUCHAI INTERNATIONAL LTD	36	278	0	0	
9/17/2008 GFS	Equity	TMS	BMG195221129	G19522112000	G19522112000	CASTLEPOINT HOLDINGS LTD	1	9	0	0	
9/17/2008 GFS	Equity	TMS	BMG195221129	G19522112000	G19522112000	CASTLEPOINT HOLDINGS LTD	68	685	0	0	
9/17/2008 GFS	Equity	TMS	BMG195221129	G19522112000	G19522112000	CASTLEPOINT HOLDINGS LTD	27	276	0	0	
9/17/2008 GFS	Equity	TMS	BMG195221129	G19522112000	G19522112000	CASTLEPOINT HOLDINGS LTD	167	1,672	0	0	
9/17/2008 GFS	Equity	TMS	BMG0474B1054	G0474B105000	G0474B105000	***ARIES MARITIME TRANSPORT	LIMITED	1,125	2,520	0	0
9/17/2008 GFS	Preferreds	TMS	BMG0450A1475	G0450A147000	G0450A147000	ARCH CAPITAL GROUP LTD	8% NON CUM PFD SER A	37	684	0	0
9/17/2008 GFS	Equity	TMS	G04074103	KYGO40741038	G04074103000	***APEX SILVER MINES LTD	6	7	0	0	
9/17/2008 GFS	Equity	TMS	G04074103	KYGO40741038	G04074103000	***APEX SILVER MINES LTD	12	14	0	0	
9/17/2008 GFS	Equity	TMS	IE0000197834	G02072117000	G02072117000	***ALLIED IRISH BANKS PLC-ORD	EUR 0.32 PAR (LONDON LISTE	17,832	148,571	0	0
9/17/2008 GFS	Equity	TMS	ES0178495034	E9021510900	E90215109000	***TELVENT GIT SA	25	546	0	0	
9/17/2008 GFS	Equity	TMS	ES0109427734	E05009159000	E05009159000	***ANTENA 3 DE TELEVISION SA	REG SHS	34	253	0	0
9/17/2008 GFS	Equity	TMS	989922109	US899221090	US89922109000	ZOLL MEDICAL CORP	207	7,024	0	0	
9/17/2008 GFS	Equity	TMS	989922109	US899221090	US89922109000	ZOLL MEDICAL CORP	327	11,095	0	0	
9/17/2008 GFS	Equity	TMS	989817101	US89881710105	US898817101000	ZUMIEZ INC	196	3,250	0	0	
9/17/2008 GFS	Equity	TMS	98977Q105	US8977Q10500	US8977Q105000	***ZON MULTIMEDIA	ADR	-	-	0	0
9/17/2008 GFS	Equity	TMS	98973P101	US8973P10102	US8973P101000	ZIOPHARM ONCOLOGY INC	4,000	4,880	0	0	
9/17/2008 GFS	Equity	TMS	98952K107	US98952K1079	US98952K107000	ZHONGPIN INC	859	8,547	0	0	
9/17/2008 GFS	Equity	TMS	989524301	US89524301000	US89524301000	ZILOG INC	35	102	0	0	
9/17/2008 GFS	Equity	TMS	987434107	US874341079	US87434107000	YOUNG BROADCASTING INC-CL A	2	-	0	0	
9/17/2008 GFS	Equity	TMS	987434107	US874341079	US87434107000	YOUNG BROADCASTING INC-CL A	1,669	100	0	0	
9/17/2008 GFS	Equity	TMS	98416J100	US8416J1007	US8416J100000	XERIUM TECHNOLOGIES INC	918	6,077	0	0	
9/17/2008 GFS	Equity	TMS	984141101	US841411013	US84141101000	XENTEL INC	76	144	0	0	
9/17/2008 GFS	Equity	TMS	983982109	US9839821090	US983982109000	XINHUA FIN MEDIA LTD	48	63	0	0	
9/17/2008 GFS	Equity	TMS	98235T107	US98235T1079	US98235T107000	WRIGHT MEDICAL GROUP INC	3,605	115,468	0	0	
9/17/2008 GFS	Equity	TMS	98235T107	US98235T1079	US98235T107000	WRIGHT MEDICAL GROUP INC	1,301	41,671	0	0	
9/17/2008 GFS	Equity	TMS	98211W108	US98211W1080	US98211W108000	WPT ENTERPRISES INC	94	82	0	0	
9/17/2008 GFS	Equity	TMS	981579105	US815791051	US81579105000	WORLDSPACE INC	35	23	0	0	
9/17/2008 GFS	Equity	TMS	981475106	US814751064	US81475106000	WORLD FUEL SERVICES CORP	4,479	103,196	0	0	
9/17/2008 GFS	Equity	TMS	981419104	US814191048	US81419104000	WORLD ACCEPTANCE CORP-S.C.	22	732	0	0	
9/17/2008 GFS	Equity	TMS	981419104	US814191048	US81419104000	WORLD ACCEPTANCE CORP-S.C.	154	5,125	0	0	
9/17/2008 GFS	Equity	TMS	981402100	CA9814021007	981402100000	***WORKSTREAM INC	85	14	0	0	
9/17/2008 GFS	Equity	TMS	980745103	US807451037	US80745103000	WOODWARD GOVERNOR CO	716	25,740	0	0	
9/17/2008 GFS	Equity	TMS	980745103	US807451037	US80745103000	WOODWARD GOVERNOR CO	89	3,200	0	0	
9/17/2008 GFS	Equity	TMS	980745103	US807451037	US80745103000	WOODWARD GOVERNOR CO	226	8,125	0	0	

**Attachment Truncated**

Collateral Allocated Summary	Product Identifier	Product Name	Principal (\$MM's)	Dirty MV (\$MM's)	Trade Type	Firm MV (\$MM's)	
GOVERNMENT AGENCY	880591CS9	TENNESSEE VALLEY AUTHORITY	546.6	564.1	TSLF	564.1	
GOVERNMENT AGENCY	31359MW41	FEDERAL NATIONAL MORTGAGE ASSO	286.1	295.3	TSLF	295.3	
GOVERNMENT AGENCY	31398AFD9	FEDERAL NATIONAL MORTGAGE ASSO	213.6	220.4	TSLF	220.4	
MBS	31403DGZ6	FNMA SF 30 YEAR	210.7	222.9	TSLF	222.9	
GOVERNMENT AGENCY	880591DM1	TENNESSEE VALLEY AUTHORITY	186.4	192.4	TSLF	192.4	
GOVERNMENT AGENCY	3133XR7L8	FEDERAL HOME LOAN BANK SYSTEM	182.6	187.6	TSLF	0.0	
GOVERNMENT AGENCY	880591CJ9	TENNESSEE VALLEY AUTHORITY	171.5	177.0	TSLF	177.0	
GOVERNMENT AGENCY	31359MXL2	FEDERAL NATIONAL MORTGAGE ASSO	161.8	166.9	TSLF	15.2	
MBS	31410GJ38	FNMA 15 YEAR	140.8	148.9	TSLF	148.9	
GOVERNMENT AGENCY	3137EAAD1	FREDDIE MAC	123.0	126.9	TSLF	126.9	
MBS	31403DPW3	FNMA 15 YEAR	117.6	124.4	TSLF	124.4	
MBS	31403C6H9	FNMA 15 YEAR	115.2	121.8	TSLF	121.8	
GOVERNMENT AGENCY	31364FCB5	FEDERAL NATIONAL MTG ASSN-MTN	109.5	113.0	TSLF	113.0	
GOVERNMENT AGENCY	880591CU4	TENNESSEE VALLEY AUTHORITY	105.8	109.2	TSLF	109.2	
MBS	31412LJE1	FNMA-GUAR MTG PASS THRU-30YR	105.5	111.6	TSLF	111.6	
MBS	31412CE89	FNMA ARMS	105.0	107.9	TSLF	107.9	
GOVERNMENT AGENCY	31398ASD5	FEDERAL NATIONAL MORTGAGE ASSO	103.1	106.4	TSLF	106.4	
GOVERNMENT AGENCY	31359MYN7	FEDERAL NATIONAL MORTGAGE ASSO	100.5	103.7	TSLF	93.4	
MBS	3128UNB35	10 IO/20 YEAR AM POOLS	100.4	106.2	TSLF	106.2	
GOVERNMENT AGENCY	3133XMMG3	FEDERAL HOME LOAN BANK SYSTEM	99.4	102.1	TSLF	102.1	
GOVERNMENT AGENCY	31398APA4	FEDERAL NATIONAL MORTGAGE ASSO	97.2	100.4	TSLF	0.0	
GOVERNMENT AGENCY	3128X2ME2	FREDDIE MAC	97.2	100.3	TSLF	100.3	
ASSET BACKS - INVESTMENT GRADE	86364XAB2	SASC 2007-BNC1 A2	STRUCTURED ASSET SECURITIES CO	95.8	98.4	TSLF	98.4
MBS	31412MXW3	FNMA SF 30 YEAR	95.7	101.2	TSLF	101.2	
PRIVATE LABELS - INVESTMENT GRADE	86359A3E1	SASCO 2003-31A 2A7	STRUCTURED ASSET SEC CORP	91.5	94.0	TSLF	94.0
MBS	3128LXLK4	GOLD PC 30 YEAR - FHLMC	91.5	96.7	TSLF	96.7	
GOVERNMENT AGENCY	31359MEB5	FEDERAL NATIONAL MTG ASSN	90.7	93.6	TSLF	93.6	
GOVERNMENT AGENCY	31331VWF9	FEDERAL FARM CREDIT BANK	89.4	91.8	TSLF	0.1	
MBS	31376J4L0	FNMA 15 YEAR	88.5	93.7	TSLF	93.7	
MBS	31376J5B1	FNMA-GUAR MTG PASS THRU-30YR	83.9	88.7	TSLF	88.7	
MBS	31410GPM9	FNMA 15 YEAR	81.2	85.8	TSLF	85.8	
GOVERNMENT AGENCY	31359MJH7	FEDERAL NATIONAL MTG ASSN	79.9	82.5	TSLF	82.5	
GOVERNMENT AGENCY	3128X7M50	FREDDIE MAC	78.3	80.8	TSLF	80.8	
MBS	31415PGG7	FNMA SF 30 YEAR NEWPFN30	71.8	75.9	TSLF	75.9	
GOVERNMENT AGENCY	3133XRGM6	FEDERAL HOME LOAN BANK SYSTEM	70.0	71.9	TSLF	71.9	
MBS	3128M6KY3	GOLD PC 30YR - FHLMC WAM	68.7	72.7	TSLF	72.7	
GOVERNMENT AGENCY	31331VJ80	FEDERAL FARM CREDIT BANK	68.2	70.1	TSLF	70.1	
GOVERNMENT AGENCY	31359MMQ3	FEDERAL NATIONAL MORTGAGE ASSO	67.5	69.7	TSLF	69.7	
GOVERNMENT AGENCY	31359MFP3	FEDERAL NATIONAL MTG ASSN	67.0	69.1	TSLF	69.1	
MBS	31371NJD8	10 IO/20YEAR AM POOLS	66.2	70.0	TSLF	70.0	
MBS	3128MTK56	10 IO/20 YEAR AM POOLS	65.9	69.7	TSLF	69.7	
MBS	31297UT91	GOLD PC 30YR - FHLMC WAM	64.6	68.3	TSLF	68.3	
GOVERNMENT AGENCY	3128X7H64	FREDDIE MAC	64.5	66.6	TSLF	66.6	
MBS	31414XU83	FNMA SF 30 YEAR	63.5	67.2	TSLF	0.0	
MBS	31397LF79	FNR08-53 QF	FANNIE MAE	63.1	64.8	TSLF	64.8
MBS	3128MUA96	10 IO/20 YEAR AM POOLS	62.0	65.6	TSLF	65.6	
MBS	3128M1T41	FHLMC GOLD -SEASONED 15 YR	61.2	64.7	TSLF	64.7	
PRIVATE LABELS - INVESTMENT GRADE	78402KAA3	SASC 2007-BHC1 A1	STRUCTURED ASSET SECURITIES CO	61.0	62.6	TSLF	62.6
MBS	312927HV1	GOLD PC 30 YEAR - FHLMC	59.3	62.7	TSLF	62.7	
GOVERNMENT AGENCY	31364FKW0	FEDERAL NATIONAL MTG ASSN-MTN	58.6	60.5	TSLF	60.5	
MBS	3128E4WJ7	GOLD PC 20 YEAR - FHLMC	58.0	61.3	TSLF	61.3	
MBS	31415P6R4	FNMA SF 30YR-(PUERTO RICO)	56.9	60.1	TSLF	60.1	
GOVERNMENT AGENCY	3133XNT74	FEDERAL HOME LOAN BANK SYSTEM	56.8	58.4	TSLF	58.4	
MBS	31412SVZ5	FNMA ARMS	54.5	56.0	TSLF	56.0	

GOVERNMENT AGENCY	3133XQU26	FEDERAL HOME LOAN BANK SYSTEM	54.4	55.9	TSLF	55.9
MBS	31412WKB1	10 IO/20YEAR AM POOLS	52.9	55.9	TSLF	55.9
PRIVATE LABELS - INVESTMENT GRADE	52524NAC1	LBFRC 2007-LLFA A2 LEHMAN BROTHERS FLOATING RATE	51.6	53.0	TSLF	53.0
GOVERNMENT AGENCY	31359MTG8	FEDERAL NATIONAL MORTGAGE ASSO	51.2	52.6	TSLF	52.6
MBS	31415P6P8	FNMA SF 30YR-(PUERTO RICO)	50.9	53.9	TSLF	53.9
MBS	38373SCT2	GNR 2003-10 CM GOVT NATIONAL MORTGAGE (GNMA)	50.8	52.2	TSLF	52.2
MBS	31402CVQ2	FNMA SF 30 YEAR	50.1	53.0	TSLF	53.0
MBS	31403DPT0	FNMA 15 YEAR	49.9	52.7	TSLF	52.7
MBS	3128PTJ79	GOLD PC 20 YEAR - FHLMC	49.9	52.7	TSLF	52.7
MBS	31397MSQ1	FNR 2008-76 LA FANNIE MAE	49.7	51.0	TSLF	51.0
MBS	31396XR22	FNR 2007-103 AF FANNIE MAE	49.7	51.0	TSLF	51.0
GOVERNMENT AGENCY	3133XLPT4	FEDERAL HOME LOAN BANK SYSTEM	49.6	50.9	TSLF	50.9
MBS	31410KJY1	FNMA SF 30 YEAR	49.2	52.0	TSLF	52.0
GOVERNMENT AGENCY	3133M9FC1	FEDERAL HOME LOAN BANK	48.3	49.6	TSLF	6.5
MBS	31402RJE0	FNMA 15 YEAR	47.9	50.7	TSLF	50.7
GOVERNMENT AGENCY	31359MEL3	FEDERAL NATIONAL MTGE ASSOC	47.5	49.0	TSLF	49.0
MBS	31410G2Q5	FNMA 15 YEAR	46.8	49.5	TSLF	49.5
MBS	31415P6Q6	FNMA SF 30YR-(PUERTO RICO)	46.4	49.1	TSLF	49.1
MBS	31412MX45	FNMA SF 30 YEAR	45.9	48.5	TSLF	48.5
GOVERNMENT AGENCY	3133XFPR1	FEDERAL HOME LOAN BANK SYSTEM	44.9	46.1	TSLF	46.1
MBS	31377RMW7	FN384773	44.7	47.3	TSLF	47.3
GOVERNMENT AGENCY	3133XL4N0	FEDERAL HOME LOAN BANK SYSTEM	44.7	45.9	TSLF	45.9
MBS	3128M6KW7	GOLD PC 30 YEAR - FHLMC	43.9	46.4	TSLF	46.4
MBS	31410G2P7	FNMA 15 YEAR	43.9	46.4	TSLF	46.4
MBS	31371KY47	FNMA 15 YEAR	43.7	46.2	TSLF	46.2
MBS	31283HUA1	GOLD PC 30 YEAR - FHLMC	43.6	46.1	TSLF	46.1
MBS	31403C2L4	FNMA 15 YEAR	42.9	45.3	TSLF	45.3
MBS	31414VBH8	FNMA SF 30 YEAR NEWPFN30	42.7	45.2	TSLF	45.2
GOVERNMENT AGENCY	3133X6ZL3	FEDERAL HOME LOAN BANK SYSTEM	40.7	41.8	TSLF	0.0
MBS	31412TVJ9	FNMA SF 30 YEAR	40.6	43.0	TSLF	43.0
PRIVATE LABELS - INVESTMENT GRADE	45661IEAW4	INDX 2006-AR4 A1B INDYMAC INDEX MORTGAGE LOAN TR	40.6	41.7	TSLF	41.7
MBS	31415PFR4	FNMA SF 30 YEAR NEWPFN30	40.6	42.9	TSLF	42.9
MBS	31410KHP2	FNMA SF 30 YEAR	39.6	41.9	TSLF	41.9
GOVERNMENT AGENCY	3133XEWAS3	FEDERAL HOME LOAN BANK SYSTEM	39.5	40.5	TSLF	40.5
MBS	31385XRE9	FNMA 15 YEAR	39.1	41.3	TSLF	41.3
GOVERNMENT AGENCY	3128X3K85	FREDDIE MAC	38.9	40.1	TSLF	40.1
MBS	31394L3B6	FHR 2684 FP FREDDIE MAC	38.8	39.8	TSLF	39.8
MBS	31371NWC5	FNMA SF 30 YEAR	38.3	40.6	TSLF	40.6
MBS	3128UNB84	10 IO/20 YEAR AM POOLS	38.0	40.2	TSLF	40.2
MBS	31391PTL0	FNMA 15 YEAR	37.9	40.1	TSLF	40.1
MBS	31391PTN6	FNMA 15 YEAR	36.4	38.5	TSLF	38.5
MBS	3128MTN46	10 IO/20 YEAR AM POOLS	36.3	38.3	TSLF	38.3
MBS	31403DDX4	FNMA SF 30 YEAR	35.6	37.6	TSLF	37.6
MBS	38375YDF6	GNR08-74 AH GOVT NATIONAL MORTGAGE (GNMA)	35.1	36.0	TSLF	36.0
GOVERNMENT AGENCY	31331V4Z6	FEDERAL FARM CREDIT BANK	34.7	35.6	TSLF	35.6
GOVERNMENT AGENCY	3133XFAY2	FEDERAL HOME LOAN BANK SYSTEM	34.4	35.3	TSLF	35.3
MBS	31371INV77	FNMA 20 YEAR	34.4	36.3	TSLF	36.3
GOVERNMENT AGENCY	3133XFD60	FEDERAL HOME LOAN BANK SYSTEM	34.1	35.0	TSLF	35.0
GOVERNMENT AGENCY	31359MEU3	FEDERAL NATIONAL MTG ASSN	34.0	35.1	TSLF	35.1
GOVERNMENT AGENCY	31339XRG1	FEDERAL HOME LOAN BANKS	33.8	34.7	TSLF	34.7
MBS	31391JQJ2	FNMA 15 YEAR	33.5	35.4	TSLF	35.4
MBS	31402QR60	FNMA 15 YEAR	33.4	35.3	TSLF	35.3
MBS	31415TMN7	FNMA SF 30 YEAR NEWPFN30	32.8	34.7	TSLF	34.7
MBS	31413MFJ1	10 IO/20YEAR AM POOLS	32.6	34.4	TSLF	34.4
MBS	3128M5GU8	GOLD PC 30 YEAR - FHLMC	32.6	34.4	TSLF	34.4
GOVERNMENT AGENCY	31398ASE3	FEDERAL NATIONAL MORTGAGE ASSO	32.4	33.4	TSLF	33.4
MBS	31281BVA5	RELO FHLMC GOLD (30 YEAR)	32.3	33.2	TSLF	33.2
MBS	31413ESV8	FNMA RELO 30 YEAR	32.2	34.0	TSLF	34.0

GOVERNMENT AGENCY	31398AKY7	FEDERAL NATIONAL MORTGAGE ASSO	32.1	33.0 TSLF	32.5
MBS	31415M2Y0	FNMA SF 30 YEAR NEWPFN30	31.8	33.6 TSLF	33.6
GOVERNMENT AGENCY	3137EABP3	FREDDIE MAC	31.8	32.6 TSLF	32.0
MBS	3128M6K23	GOLD PC 30 YEAR - FHLMC	31.6	33.5 TSLF	33.5
MBS	31281BV83	RELO FHLMC GOLD (30 YEAR)	31.2	32.1 TSLF	32.1
MBS	31403DSA8	FNMA 15 YEAR	31.2	33.0 TSLF	33.0
GOVERNMENT AGENCY	3133XRT83	FEDERAL HOME LOAN BANKS	31.1	32.0 TSLF	32.0
MBS	31415TMM9	FNMA SF 30 YEAR NEWPFN30	30.5	32.3 TSLF	32.3
GOVERNMENT AGENCY	3134A4KX1	FREDDIE MAC	30.3	31.2 TSLF	31.2
ASSET BACKS - INVESTMENT GRADE	13974CAA6	CARAT 2007-2 APT CAPITAL AUTO RECEIVABLES ASSET	30.0	30.8 TSLF	30.8
MBS	31412MYX0	FNMA SF 30 YEAR	29.5	31.3 TSLF	31.3
MBS	31397JFH2	FHR 3330 GB FREDDIE MAC	29.3	30.1 TSLF	30.1
MBS	31397MRZ2	FNR 2008-76 GF FANNIE MAE	29.3	30.1 TSLF	30.1
MBS	31415LM46	FNMA SF 30 YEAR NEWPFN30	29.1	30.8 TSLF	30.8
MBS	31397WUU7	FHR 3469 PD FREDDIE MAC	29.0	29.8 TSLF	29.8
GOVERNMENT AGENCY	880591CK6	TENNESSEE VALLEY AUTHORITY	29.0	29.9 TSLF	29.9
GOVERNMENT AGENCY	31398ARU8	FEDERAL NATIONAL MORTGAGE ASSO	29.0	29.9 TSLF	29.9
MBS	31393BFR4	FNR 2003-37 PD FANNIE MAE	28.9	29.7 TSLF	28.5
MBS	31402Q7D7	FNMA 15 YEAR	28.7	30.3 TSLF	30.3
MBS	31376J5H8	FNMA 15 YEAR	28.2	29.8 TSLF	29.8
MBS	31371M3A3	10 IO/20YEAR AM POOLS	27.9	29.6 TSLF	29.6
GOVERNMENT AGENCY	31331XT85	FEDERAL FARM CREDIT BANK	27.3	28.0 TSLF	28.0
MBS	31349UTS7	FHLMC ARMS	27.2	28.0 TSLF	28.0
MBS	31403DRX9	FNMA SF 30 YEAR	27.1	28.7 TSLF	28.7
GOVERNMENT AGENCY	31331X5S2	FEDERAL FARM CREDIT BANK	26.3	27.0 TSLF	27.0
GOVERNMENT AGENCY	31359MZC0	FEDERAL NATIONAL MORTGAGE ASSO	26.1	26.9 TSLF	26.9
MBS	31403DC80	FNMA 15 YEAR	25.8	27.2 TSLF	27.2
MBS	31377RE22	FN384553	25.3	26.7 TSLF	26.7
MBS	31396VNU8	FNR 2007-26 BA FANNIE MAE	25.2	25.9 TSLF	25.9
MBS	31410KLN8	FNMA SF 30 YEAR	25.1	26.6 TSLF	26.6
MBS	31412SV28	FNMA ARMS	24.8	25.5 TSLF	25.5
MBS	31394P6L2	FHR 2728 PG FREDDIE MAC	24.7	25.4 TSLF	25.4
GOVERNMENT AGENCY	31333XHZK1	FEDERAL HOME LOAN BANK SYSTEM	24.2	24.9 TSLF	23.8
GOVERNMENT AGENCY	3128X7Q2	FREDDIE MAC	24.2	24.9 TSLF	24.9
GOVERNMENT AGENCY	31333MNVV0	FEDERAL HOME LOAN BANK	24.2	24.9 TSLF	24.9
MBS	31410KE75	FNMA 15 YEAR	24.0	25.4 TSLF	25.4
MBS	31281BVC1	RELO FHLMC GOLD (30 YEAR)	24.0	24.6 TSLF	24.6
GOVERNMENT AGENCY	31359MC92	FEDERAL NATIONAL MORTGAGE ASSO	24.0	24.7 TSLF	24.7
MBS	31410GW90	FNMA SF 30 YEAR	24.0	25.3 TSLF	25.3
MBS	31415SUR1	FNMA ARMS	23.7	25.1 TSLF	25.1
MBS	3128MTN61	10 IO/20 YEAR AM POOLS	23.4	24.7 TSLF	24.7
MBS	31412TVL4	FNMA SF 30 YEAR	23.3	24.7 TSLF	24.7
GOVERNMENT AGENCY	31331XFK3	FEDERAL FARM CREDIT BANK	23.1	23.8 TSLF	23.8
GOVERNMENT AGENCY	3133XHJR3	FEDERAL HOME LOAN BANK SYSTEM	23.0	23.6 TSLF	23.6
MBS	31413CHE2	10 IO/20YEAR AM POOLS	23.0	24.3 TSLF	24.3
ASSET BACKS - INVESTMENT GRADE	870752AA0	SMRTF 2007-1 A SWIFT MASTER AUTO RECEIVABLES	22.6	23.2 TSLF	23.2
GOVERNMENT AGENCY	3133XLWM1	FEDERAL HOME LOAN BANK SYSTEM	22.6	23.2 TSLF	23.2
MBS	38375XNY6	GNR08-74 CA GOVT NATIONAL MORTGAGE (GNMA)	22.4	23.0 TSLF	23.0
GOVERNMENT AGENCY	31359MH89	FANNIE MAE	22.3	23.0 TSLF	23.0
MBS	31281BVH0	RELO FHLMC GOLD (30 YEAR)	22.3	22.9 TSLF	22.9
GOVERNMENT AGENCY	3133XMFY2	FEDERAL HOME LOAN BANK SYSTEM	22.2	22.8 TSLF	22.8
GOVERNMENT AGENCY	3128X7J39	FREDDIE MAC	22.1	22.8 TSLF	22.8
GOVERNMENT AGENCY	3133XNSN5	FEDERAL HOME LOAN BANK SYSTEM	22.1	22.7 TSLF	22.7
MBS	3128LDUC6	GOLD PC 30 YEAR - FHLMC	21.9	23.1 TSLF	23.1
PRIVATE LABELS - INVESTMENT GRADE	36242DJW4	GSMPS 2004-4 2A1 GSMPS MORTGAGE LOAN TRUST	21.7	22.5 TSLF	22.5
MBS	31281BVK3	RELO FHLMC GOLD (30 YEAR)	21.5	22.1 TSLF	22.1
GOVERNMENT AGENCY	3133X7S2	FEDERAL HOME LOAN BANK SYSTEM	21.4	22.0 TSLF	22.0
GOVERNMENT AGENCY	31331V3M6	FEDERAL FARM CREDIT BANK	21.2	21.8 TSLF	21.8

MBS	31412NCD6	FNMA SF 30 YEAR	21.1	22.3	TSLF	22.3
GOVERNMENT AGENCY	31398APV8	FEDERAL NATIONAL MORTGAGE ASSO	21.1	21.8	TSLF	21.8
MBS	31396KNE8	FNR 2006-74 EP FANNIE MAE	20.9	21.5	TSLF	21.5
GOVERNMENT AGENCY	31331XKA9	FEDERAL FARM CREDIT BANK	20.6	21.2	TSLF	21.2
PRIVATE LABELS - INVESTMENT GRADE	52524NAE7	LBFR 2007-LLFA A3 LEHMAN BROTHERS FLOATING RATE	20.6	21.1	TSLF	21.1
PRIVATE LABELS - INVESTMENT GRADE	22545XAF0	CSMC 2007-C1 AM CREDIT SUISSE MORTGAGE CAPITAL	20.3	20.9	TSLF	20.9
MBS	31397JUY8	FHR 3349 DP FREDDIE MAC	20.1	20.7	TSLF	0.0
GOVERNMENT AGENCY	31333XDV87	FEDERAL HOME LOAN BANK SYSTEM	20.1	20.7	TSLF	20.7
GOVERNMENT AGENCY	31359MUW1	FANNIE MAE	19.8	20.4	TSLF	20.4
MBS	31415QZ66	FNMA SF 30 YEAR NEWPFN30	19.8	20.9	TSLF	20.9
GOVERNMENT AGENCY	31398ASL7	FEDERAL NATIONAL MORTGAGE ASSO	19.8	20.3	TSLF	20.3
MBS	31397MRV1	FNR 2008-76 EF FANNIE MAE	19.5	20.0	TSLF	20.0
GOVERNMENT AGENCY	31333XHW57	FEDERAL HOME LOAN BANK SYSTEM	19.4	19.9	TSLF	19.9
MBS	31411JAK2	FNMA SF 30YR-(PUERTO RICO)	19.3	20.4	TSLF	20.4
MBS	3128M6MC9	GOLD PC 30 YEAR - FHLMC	19.2	20.4	TSLF	20.4
GOVERNMENT AGENCY	31333XP2W3	FEDERAL HOME LOAN BANK SYSTEM	19.1	19.7	TSLF	19.7
GOVERNMENT AGENCY	3137EAAM1	FREDDIE MAC	19.1	19.7	TSLF	19.7
MBS	31397EGM1	FHR 3254 QE FREDDIE MAC	19.0	19.5	TSLF	19.5
PRIVATE LABELS - INVESTMENT GRADE	52518RCC8	LSSC 2005-1 A1 LEHMAN STRUCTURED SECURITIES C	18.9	19.4	TSLF	19.4
MBS	31402RP86	FNMA 15 YEAR	18.9	19.9	TSLF	19.9
MBS	3128MMJX2	GOLD PC 15 YEAR - FHLMC	18.8	19.8	TSLF	19.8
GOVERNMENT AGENCY	31331XXB7	FEDERAL FARM CREDIT BANK	18.7	19.2	TSLF	19.2
MBS	31392XWR5	FHR 2520 FB FREDDIE MAC	18.4	18.9	TSLF	18.9
GOVERNMENT AGENCY	3137EABJ7	FREDDIE MAC	18.4	18.9	TSLF	17.9
MBS	31413LJF7	FNMA SF 30 YEAR	18.3	19.4	TSLF	19.4
MBS	31402QZU8	FNMA 15 YEAR	18.3	19.3	TSLF	19.3
MBS	31413LEJ4	10 IO/20YEAR AM POOLS	18.1	19.2	TSLF	19.2
GOVERNMENT AGENCY	31331YT91	FFCB 2008-IA1 1 FEDERAL FARM CREDIT BANK	18.1	18.6	TSLF	18.6
MBS	3128JPN30	FHLMC GOLD ARM 30YR	17.8	18.3	TSLF	18.3
MBS	31397FKX9	FHR 3284 BC FREDDIE MAC	17.8	18.3	TSLF	18.3
MBS	31288CUB5	GOLD PC 30 YEAR - FHLMC	17.6	18.6	TSLF	18.6
GOVERNMENT AGENCY	3137EAAZ2	FREDDIE MAC	17.3	17.9	TSLF	17.9
MBS	31415SSD5	FNMA SF 30 YEAR	17.0	18.0	TSLF	18.0
MBS	31415SSX6	FNMA SF 30 YEAR NEWPFN30	17.0	18.0	TSLF	18.0
GOVERNMENT AGENCY	31333XHK68	FEDERAL HOME LOAN BANK SYSTEM	17.0	17.4	TSLF	17.4
MBS	3128M5KM1	GOLD PC 30 YEAR - FHLMC	16.4	17.4	TSLF	17.4
GOVERNMENT AGENCY	31333XMTE1	FEDERAL HOME LOAN BANK SYSTEM	16.4	16.8	TSLF	16.8
MBS	31413HGP7	FNMA SF 30 YEAR	16.3	17.3	TSLF	17.3
MBS	31393MYL9	FHR 2583 MC FREDDIE MAC	16.3	16.8	TSLF	5.1
GOVERNMENT AGENCY	31333XD2Y6	FEDERAL HOME LOAN BANK SYSTEM	16.3	16.8	TSLF	16.8
MBS	31414J2U6	FNMA SF 30 YEAR	16.1	17.0	TSLF	17.0
GOVERNMENT AGENCY	880591DS8	TENNESSEE VALLEY AUTHORITY	15.8	16.4	TSLF	16.4
MBS	31397WFS9	FHR-3456 JB FREDDIE MAC	15.8	16.2	TSLF	16.2
MBS	31413HNL8	FNMA SF 30 YEAR	15.7	16.6	TSLF	16.6
MBS	31412L7L8	FNMA SF 30YR-(PUERTO RICO)	15.4	16.3	TSLF	16.3
MBS	31412LWW6	FNMA SF 30 YEAR	15.3	16.2	TSLF	16.2
GOVERNMENT AGENCY	31359M2S1	FEDERAL NATIONAL MORTGAGE ASSO	15.2	15.7	TSLF	9.3
MBS	31281BVM9	RELO FHLMC GOLD (30 YEAR)	15.2	15.6	TSLF	15.6
MBS	31288CWF4	GOLD PC 30 YEAR - FHLMC	14.9	15.7	TSLF	15.7
PRIVATE LABELS - INVESTMENT GRADE	362341LS6	GSMPS 2005-RP3 2A1 GSMPS MORTGAGE LOAN TRUST	14.8	15.2	TSLF	15.2
MBS	31414P5E5	FNMA SF 30 YEAR	14.7	15.5	TSLF	15.5
GOVERNMENT AGENCY	31364FYC9	FEDERAL NATIONAL MTG ASSN-MTN	14.5	15.0	TSLF	15.0
MBS	31397WUT0	FHR 3469 PC FREDDIE MAC	14.4	14.8	TSLF	14.8
MBS	31410GRA3	FNMA SF 30 YEAR	14.3	15.2	TSLF	15.2
MBS	3128LAU9	GOLD PC 30 YEAR - FHLMC	14.3	15.1	TSLF	15.1
GOVERNMENT AGENCY	31333XQU34	FEDERAL HOME LOAN BANK SYSTEM	14.2	14.6	TSLF	0.0
MBS	31397W5E1	FHR 3460 PE FREDDIE MAC	14.2	14.6	TSLF	14.6
MBS	31393F5Y8	FHR 2522 TC FREDDIE MAC	14.2	14.5	TSLF	0.5

PRIVATE LABELS - INVESTMENT GRADE	16163HBC4	CHASE 2007-S3 2A1	CHASE MORTGAGE FINANCE CORP	14.1	14.5	TSLF	14.5
MBS	31412GP39	FNMA SF 30 YEAR		14.1	14.9	TSLF	14.9
GOVERNMENT AGENCY	31331SL68	FEDERAL FARM CREDIT BANK		14.1	14.5	TSLF	14.5
MBS	31413Q6Y9	10 IO/20YEAR AM POOLS		14.0	14.8	TSLF	14.8
GOVERNMENT AGENCY	3133XJW38	FEDERAL HOME LOAN BANK SYSTEM		13.9	14.3	TSLF	14.3
MBS	31281BVN7	RELO FHLMC GOLD (30 YEAR)		13.9	14.3	TSLF	14.3
MBS	3128LD3C6	GOLD PC 30 YEAR - FHLMC		13.8	14.5	TSLF	14.5
MBS	31371NYW9	FNMA 20 YEAR		13.7	14.5	TSLF	14.5
MBS	3128P7KL6	GOLD PC 20 YEAR - FHLMC		13.5	14.3	TSLF	14.3
MBS	31410UNK4	FNMA SF 30 YEAR		13.5	14.3	TSLF	14.3
MBS	31397EW35	FHR 3280 MC	FREDDIE MAC	13.5	13.9	TSLF	13.5
MBS	31395M7F0	FHR 2932 AP	FREDDIE MAC	13.5	13.9	TSLF	8.3
MBS	31392HYB3	FNR 2003-2 PE	FANNIE MAE	13.5	13.9	TSLF	13.0
MBS	31403DLS6	FNMA SF 30 YEAR		13.5	14.3	TSLF	14.3
MBS	31412TWU3	FNMA SF 30 YEAR NEWPFN30		13.4	14.2	TSLF	14.2
MBS	31412X5B6	FNMA SF 30 YEAR		13.3	14.1	TSLF	14.1
GOVERNMENT AGENCY	31398ABP6	FEDERAL NATIONAL MORTGAGE ASSO		13.3	13.7	TSLF	13.7
MBS	3128M6D96	GOLD PC 30 YEAR - FHLMC		13.3	14.0	TSLF	14.0
MBS	31385XEW3	FNMA 15 YEAR		13.2	13.9	TSLF	13.9
GOVERNMENT AGENCY	31359MWF6	FEDERAL NATIONAL MORTGAGE ASSO		13.1	13.6	TSLF	13.6
MBS	31396EGE0	FHR 3079 MC	FREDDIE MAC	13.0	13.4	TSLF	13.4
MBS	31396FU4	FHR 3121 EM	FREDDIE MAC	13.0	13.3	TSLF	0.0
MBS	31397MSH1	FNR 2008-76 LB	FANNIE MAE	12.9	13.3	TSLF	13.3
MBS	31415PGL6	FNMA SF 30 YEAR		12.8	13.6	TSLF	13.6
ASSET BACKS - INVESTMENT GRADE	46630MAD4	JPMAC 2007-CH2 AF3	JP MORGAN MORTGAGE ACQUISITION	12.8	13.1	TSLF	13.1
MBS	31371N2D6	FNMA 20 YEAR		12.7	13.5	TSLF	13.5
GOVERNMENT AGENCY	3133MUP74	FEDERAL HOME LOAN BANK SYSTEM		12.4	12.8	TSLF	12.8
MBS	31407NJU3	FNMA SF 30YR-(PUERTO RICO)		12.4	13.1	TSLF	13.1
MBS	31406QQX8	FNMA-GUAR MTG PASS THRU-30YR		12.3	13.1	TSLF	13.1
PRIVATE LABELS - INVESTMENT GRADE	36242DXN8	GSMPS 2005-RP1 2A1	GSMPS MORTGAGE LOAN TRUST	12.3	12.6	TSLF	12.6
MBS	31397WUS2	FHR 3469 PB	FREDDIE MAC	12.2	12.5	TSLF	12.5
MBS	31393TGV2	FNR 2003-81 MC	FANNIE MAE	12.2	12.5	TSLF	8.4
MBS	31415QHP4	FNMA 20 YEAR		12.2	12.9	TSLF	12.9
MBS	31397GPJ3	FHR 3303 PJ	FREDDIE MAC	12.2	12.5	TSLF	12.4
MBS	31401BP41	FNMA 15 YEAR		12.1	12.8	TSLF	12.8
MBS	31412NAE6	FNMA 20 YEAR		12.1	12.8	TSLF	12.8
MBS	31407NJK0	FNMA SF 30YR-(PUERTO RICO)		12.0	12.7	TSLF	12.7
MBS	31395PX72	FHR 2950 ND	FREDDIE MAC	11.9	12.2	TSLF	12.2
MBS	31281BVL1	RELO FHLMC GOLD (30 YEAR)		11.9	12.2	TSLF	12.2
MBS	31410TY74	FNMA SF 30 YEAR		11.7	12.3	TSLF	12.3
MBS	31409WNJ6	FNMA SF 30 YEAR		11.7	12.3	TSLF	12.3
MBS	31292HR71	GOLD PC 30 YEAR - FHLMC		11.6	12.3	TSLF	12.3
MBS	31392JAP4	FNW 03-W2 2-A8	FANNIE MAE WHOLE LOAN	11.6	11.9	TSLF	11.9
MBS	31411JDT0	FNMA SF 30YR-(PUERTO RICO)		11.6	12.3	TSLF	12.3
MBS	31413FF56	FNMA SF 30 YEAR		11.6	12.3	TSLF	12.3
GOVERNMENT AGENCY	3133XFKF2	FEDERAL HOME LOAN BANK SYSTEM		11.5	11.8	TSLF	11.8
MBS	31410GL84	FNMA ARMS		11.5	11.8	TSLF	11.8
MBS	31292HSY1	GOLD PC 30 YEAR - FHLMC		11.5	12.1	TSLF	12.1
GOVERNMENT AGENCY	3133XD4N8	FEDERAL HOME LOAN BANK SYSTEM		11.4	11.7	TSLF	11.7
MBS	3128P7JU8	GOLD PC 20 YEAR - FHLMC		11.4	12.0	TSLF	12.0
MBS	31394L3C4	FHR 2684 FV	FREDDIE MAC	11.3	11.7	TSLF	11.7
GOVERNMENT AGENCY	3136F8Y66	FEDERAL NATIONAL MORTGAGE ASSO		11.3	11.7	TSLF	11.7
GOVERNMENT AGENCY	3136F9B85	FEDERAL NATIONAL MORTGAGE ASSO		11.3	11.7	TSLF	11.7
GOVERNMENT AGENCY	3133XRN55	FEDERAL HOME LOAN BANKS		11.3	11.6	TSLF	11.6
MBS	31409WAA9	FNMA SF 30 YEAR		11.3	11.9	TSLF	11.9
MBS	3128LXJR2	GOLD PC 30 YEAR - FHLMC		11.2	11.9	TSLF	11.9
GOVERNMENT AGENCY	31398AMW9	FEDERAL NATIONAL MORTGAGE ASSO		11.2	11.6	TSLF	0.0
MBS	31412S3N3	FNMA 30YR (LOW LOANS)		11.1	11.8	TSLF	11.8

MBS	3128P7K44	GOLD PC 20 YEAR - FHLMC	11.1	11.8	TSLF	11.8
MBS	3128MVTQ6	10 IO/20 YEAR AM POOLS	11.1	11.7	TSLF	11.7
MBS	31415SH62	FNMA SF 30 YEAR NEWPFN30	11.0	11.7	TSLF	11.7
MBS	31397MFU6	FNR 2008-64 EB FANNIE MAE	11.0	11.3	TSLF	11.3
MBS	31401JTK4	FNMA 15 YEAR	10.9	11.5	TSLF	11.5
MBS	31415PGK8	FNMA SF 30 YEAR	10.9	11.5	TSLF	11.5
MBS	31411JCZ7	FNMA SF 30YR-(PUERTO RICO)	10.8	11.4	TSLF	11.4
MBS	31412LY20	FNMA SF 30 YEAR	10.8	11.4	TSLF	11.4
GOVERNMENT AGENCY	3128X6BZ8	FREDDIE MAC	10.8	11.1	TSLF	11.1
MBS	3128M6FN3	GOLD PC 30 YEAR - FHLMC	10.7	11.3	TSLF	11.3
MBS	31409EK67	FNMA SF 30 YEAR	10.7	11.3	TSLF	11.3
MBS	38374LN64	GNR 2005-58 SA GOVT NATIONAL MORTGAGE (GNMA)	10.7	11.0	TSLF	11.0
MBS	31414QXZ5	FNMA 15 YEAR	10.6	11.3	TSLF	11.3
GOVERNMENT AGENCY	3136F9WQ2	FEDERAL NATIONAL MORTGAGE ASSO	10.5	10.8	TSLF	10.8
GOVERNMENT AGENCY	31331VHC3	FEDERAL FARM CREDIT BANK	10.5	10.8	TSLF	10.8
MBS	3128M46E8	GOLD PC 30 YEAR - FHLMC	10.4	11.0	TSLF	11.0
MBS	31397WUV5	FHR 3469 PE FREDDIE MAC	10.4	10.7	TSLF	10.7
MBS	31394RFR5	FHR 2750 TC FREDDIE MAC	10.4	10.7	TSLF	10.7
MBS	31410FU60	FNMA 15 YEAR	10.2	10.8	TSLF	10.8
MBS	312967Q54	FHLMC GOLD -SEASONED 15 YR	10.2	10.8	TSLF	10.8
MBS	31413BUY5	FNMA RELO 30 YEAR	10.2	10.8	TSLF	10.8
GOVERNMENT AGENCY	31331SWL3	FEDERAL FARM CREDIT BANK	10.2	10.4	TSLF	10.4
MBS	31396AFG4	FHR 3028 MD FREDDIE MAC	9.9	10.2	TSLF	10.2
MBS	31411D3P2	FNMA SF 30 YEAR	9.9	10.5	TSLF	10.5
MBS	31391PTW6	FNMA 15 YEAR	9.9	10.5	TSLF	10.5
MBS	3128PLBZ4	GOLD PC 15YR-FHLMC (LOW LOANS)	9.9	10.4	TSLF	10.4
MBS	3128MVT8	10 IO/20 YEAR AM POOLS	9.9	10.4	TSLF	10.4
MBS	31371NRS6	10 IO/20YEAR AM POOLS	9.8	10.4	TSLF	10.4
MBS	31397WA62	FHR-3456 KV FREDDIE MAC	9.8	10.0	TSLF	10.0
GOVERNMENT AGENCY	3134A4UK8	FREDDIE MAC	9.8	10.0	TSLF	9.8
PRIVATE LABELS - INVESTMENT GRADE	19075DAH4	CWCI 2007-C3 AM CW CAPITAL COBALT LTD	9.8	10.0	TSLF	10.0
GOVERNMENT AGENCY	31331XFL1	FEDERAL FARM CREDIT BANK	9.7	10.0	TSLF	10.0
MBS	31410MQ29	FNMA SF 30 YEAR	9.7	10.3	TSLF	10.3
MBS	31410PXY4	FNMA SF 30 YEAR	9.7	10.3	TSLF	10.3
MBS	31403DXP9	FNMA 15 YEAR	9.7	10.2	TSLF	10.2
MBS	31414TLD1	FNMA ARMS	9.6	10.2	TSLF	10.2
MBS	3128NC5Y6	FHLMC GOLD ARM 30YR	9.6	9.9	TSLF	9.9
MBS	31403X7A7	FNMA 15 YEAR	9.6	10.2	TSLF	10.2
GOVERNMENT AGENCY	3137EABF5	FREDDIE MAC	9.6	9.9	TSLF	4.7
MBS	31397WU60	FHR 3469 B FREDDIE MAC	9.5	9.8	TSLF	9.8
MBS	31411JDD5	FNMA SF 30YR-(PUERTO RICO)	9.5	10.1	TSLF	10.1
MBS	31393HXR8	FHR 2552 MD FREDDIE MAC	9.4	9.7	TSLF	9.6
MBS	31414LXB9	FNMA SF 30 YEAR	9.4	10.0	TSLF	10.0
MBS	3128CUNN2	GOLD PC 20 YEAR - FHLMC	9.4	10.0	TSLF	10.0
GOVERNMENT AGENCY	31331VMG8	FEDERAL FARM CREDIT BANK	9.3	9.6	TSLF	9.6
MBS	3128P7KY8	GOLD PC 20 YEAR - FHLMC	9.3	9.9	TSLF	9.9
MBS	31403B6X6	FNMA 15 YEAR	9.2	9.7	TSLF	9.7
MBS	31415SSJ2	FNMA SF 30 YEAR	9.1	9.7	TSLF	9.7
GOVERNMENT AGENCY	3128X7H49	FREDDIE MAC	9.1	9.4	TSLF	9.4
MBS	31281BU99	RELO FHLMC GOLD (30 YEAR)	8.9	9.2	TSLF	9.2
MBS	31411JBY1	FNMA SF 30YR-(PUERTO RICO)	8.9	9.4	TSLF	9.4
PRIVATE LABELS - INVESTMENT GRADE	863579K31	SARM 2005-23 1A1 STRUCTURED ADJUSTABLE RATE MOR	8.9	9.1	TSLF	9.1
GOVERNMENT AGENCY	3133X9DC1	FEDERAL HOME LOAN BANK SYSTEM	8.9	9.1	TSLF	9.1
GOVERNMENT AGENCY	3136F5AN1	FEDERAL NATIONAL MORTGAGE ASSO	8.9	9.1	TSLF	9.1
MBS	31415QZ74	FNMA SF 30 YEAR NEWPFN30	8.8	9.3	TSLF	9.3
MBS	31371MQ83	10 IO/20YEAR AM POOLS	8.8	9.3	TSLF	9.3
MBS	31411JCE4	FNMA SF 30YR-(PUERTO RICO)	8.8	9.3	TSLF	9.3
PRIVATE LABELS - INVESTMENT GRADE	17307G2Z0	CMLTI 06-ARI MTG BKD NT CL 1-ACITIGROUP MORTGAGE LOAN TRUST	8.8	9.0	TSLF	0.0

GOVERNMENT AGENCY	31359MGJ6	FEDERAL NATIONAL MORTGAGE ASSO	8.7	9.0 TSLF	8.0
MBS	31411G4N9	FNMA SF 30 YEAR	8.7	9.2 TSLF	9.2
MBS	31411JCP9	FNMA SF 30YR-(PUERTO RICO)	8.6	9.1 TSLF	9.1
MBS	3128KHN77	GOLD PC 30 YEAR - FHLMC	8.6	9.1 TSLF	9.1
MBS	31415SKE1	FNMA SF 30 YEAR	8.6	9.1 TSLF	9.1
PRIVATE LABELS - INVESTMENT GRADE	57643QBL8	MARP 2006-1 1A1F MASTR REPERFORMING LOAN TRUST	8.6	8.8 TSLF	8.8
GOVERNMENT AGENCY	31331VEF9	FEDERAL FARM CREDIT BANK	8.6	8.8 TSLF	8.8
MBS	31413JUF9	FNMA SF 30 YEAR	8.6	9.1 TSLF	9.1
MBS	31410VQJ2	FNMA ARMS	8.6	8.8 TSLF	8.8
MBS	31281BU57	RELO FHLMC GOLD (30 YEAR)	8.6	8.9 TSLF	8.9
MBS	31414E3U6	FNMA 30YR (LOW LOANS)	8.6	9.0 TSLF	9.0
MBS	312935ZC6	GOLD PC 30 YEAR - FHLMC	8.5	9.0 TSLF	9.0
MBS	31415SJ2	FNMA SF 30 YEAR	8.5	9.0 TSLF	9.0
MBS	31414D6R2	FNMA 30YR (LOW LOANS)	8.5	9.0 TSLF	9.0
ASSET BACKS - INVESTMENT GRADE	126670GT9	CWL 2005-13 AF6 COUNTRYWIDE ASSET-BACKED CERTI	8.4	8.6 TSLF	8.6
GOVERNMENT AGENCY	3133XPZV9	FEDERAL HOME LOAN BANK SYSTEM	8.4	8.6 TSLF	2.0
MBS	31413JHG2	FNMA SF 30 YEAR	8.4	8.8 TSLF	8.8
GOVERNMENT AGENCY	3133XJJF4	FEDERAL HOME LOAN BANK SYSTEM	8.4	8.6 TSLF	8.6
MBS	3128M4LE1	GOLD PC 30 YEAR - FHLMC	8.3	8.8 TSLF	8.8
MBS	31403DLR8	FNMA SF 30 YEAR	8.3	8.8 TSLF	8.8
MBS	31402RQD4	FNMA-GUAR MTG PASS THRU-30YR	8.3	8.7 TSLF	8.7
MBS	31402WWN4	FNMA 15 YEAR	8.3	8.7 TSLF	8.7
MBS	31281BVG2	RELO FHLMC GOLD (30 YEAR)	8.3	8.5 TSLF	8.5
GOVERNMENT AGENCY	3137EAAJ8	FREDDIE MAC	8.2	8.5 TSLF	8.5
MBS	31413QTS7	FNMA SF 30 YEAR	8.2	8.7 TSLF	8.7
GOVERNMENT AGENCY	31331YGP9	FEDERAL FARM CREDIT BANK	8.1	8.4 TSLF	7.9
MBS	31413QPD4	10 IO/20YEAR AM POOLS	8.1	8.5 TSLF	8.5
MBS	31402RQE2	FNMA-GUAR MTG PASS THRU-30YR	8.0	8.5 TSLF	8.5
MBS	31413LJE0	FNMA SF 30 YEAR	8.0	8.5 TSLF	8.5
MBS	3128M6K64	GOLD PC 30 YEAR - FHLMC	8.0	8.5 TSLF	8.5
MBS	31405VGA9	FNMA ARMS	8.0	8.2 TSLF	8.2
MBS	31415QGC4	FNMA SF 30 YEAR	8.0	8.5 TSLF	8.5
GOVERNMENT AGENCY	3133MJQF0	FEDERAL HOME LOAN BANK	8.0	8.2 TSLF	8.2
PRIVATE LABELS - INVESTMENT GRADE	61754KAG0	MSC 2007-IQ14 AM MORGAN STANLEY CAPITAL I	8.0	8.2 TSLF	8.2
ASSET BACKS - INVESTMENT GRADE	86364XAC0	SASC 2007-BNC1 A3 STRUCTURED ASSET SECURITIES CO	7.9	8.1 TSLF	8.1
MBS	31412MA99	FNMA SF 30 YEAR	7.9	8.3 TSLF	8.3
MBS	31412MX52	FNMA SF 30 YEAR	7.8	8.3 TSLF	8.3
MBS	31414BTH3	FNMA SF 30 YEAR	7.7	8.2 TSLF	8.2
MBS	31415PYH5	FNMA SF 30 YEAR NEWPFN30	7.7	8.2 TSLF	8.2
MBS	3128NH5J8	FHLMC GOLD ARM 30YR	7.7	7.9 TSLF	7.9
MBS	31413LED7	10 IO/20YEAR AM POOLS	7.7	8.2 TSLF	8.2
MBS	31377RKU3	FN384707	7.7	7.9 TSLF	7.9
MBS	31413FAL6	10 IO/20YEAR AM POOLS	7.7	8.1 TSLF	8.1
GOVERNMENT AGENCY	3128X7WZ3	FREDDIE MAC	7.7	7.9 TSLF	7.9
MBS	31371LAC3	FNMA 15 YEAR	7.6	8.1 TSLF	8.1
MBS	3128LXQN3	GOLD PC 30 YEAR - FHLMC	7.6	8.0 TSLF	8.0
MBS	31415PF86	FNMA SF 30 YEAR	7.5	8.0 TSLF	8.0
MBS	31413YMV0	FNMA SF 30 YEAR	7.5	8.0 TSLF	8.0
GOVERNMENT AGENCY	31359MZ30	FEDERAL NATIONAL MORTGAGE ASSO	7.5	7.8 TSLF	7.8
PRIVATE LABELS - INVESTMENT GRADE	50180CAB6	LBUBS 2006-C7 A2 LB-UBS COMMERCIAL MORTGAGE TRU	7.4	7.6 TSLF	7.6
PRIVATE LABELS - INVESTMENT GRADE	86363GAK0	SARM 2007-3 4A2 STRUCTURED ADJUSTABLE RATE MOR	7.4	7.6 TSLF	7.6
MBS	31287PEX7	GOLD PC 30 YEAR - FHLMC	7.4	7.8 TSLF	7.8
MBS	3128M1167	GOLD PC 15 YEAR - FHLMC	7.3	7.7 TSLF	7.7
MBS	3128LCQ66	GOLD PC 30 YEAR - FHLMC	7.3	7.7 TSLF	7.7
MBS	31394KFU3	FHR 2693 PE FREDDIE MAC	7.2	7.4 TSLF	7.4
MBS	31413TNY4	FNMA SF 30 YEAR	7.2	7.6 TSLF	7.6
MBS	31401JVN5	FNMA 15 YEAR	7.2	7.6 TSLF	7.6
GOVERNMENT AGENCY	880591DY5	TENNESSEE VALLEY AUTHORITY	7.2	7.4 TSLF	6.7

PRIVATE LABELS - INVESTMENT GRADE	86363GAM6	SARM 2007-3 4A4	STRUCTURED ADJUSTABLE RATE MOR	7.2	7.4 TSLF	7.4
GOVERNMENT AGENCY	3133XKXD2	FEDERAL HOME LOAN BANK SYSTEM		7.1	7.3 TSLF	7.3
MBS	31391Y4E4	FNMA 15 YEAR		7.1	7.5 TSLF	7.5
PRIVATE LABELS - INVESTMENT GRADE	126694Y28	CWHL 2006-9 A17	COUNTRYWIDE HOME LOAN MORTGAGE	7.1	7.3 TSLF	7.3
MBS	31415QVY2	FNMA SF 30 YEAR		7.0	7.2 TSLF	0.0
MBS	31397GU73	FHR 3305 MG	FREDDIE MAC	7.0	7.2 TSLF	7.2
PRIVATE LABELS - INVESTMENT GRADE	45254TRN6	IMSA 2005-1 1A1	IMPAC SECURED ASSETS CMN OWNER	7.0	7.1 TSLF	7.1
MBS	31396RZB6	FHR 3170 ED	FREDDIE MAC	6.9	7.1 TSLF	7.1
MBS	31415QQW9	10 IO/20YEAR AM POOLS		6.9	7.3 TSLF	7.3
MBS	31395KFW8	FHR 2899 TC	FREDDIE MAC	6.9	7.1 TSLF	7.1
MBS	31412TWK5	FNMA SF 30 YEAR NEWPFN30		6.9	7.3 TSLF	7.3
MBS	31371INS55	FNMA SF 30 YEAR		6.9	7.3 TSLF	7.3
MBS	31411JC53	FNMA 15 YEAR		6.9	7.2 TSLF	7.2
MBS	31403DJG5	FNMA SF 30 YEAR		6.8	7.2 TSLF	7.2
MBS	31371MND5	10 IO/20YEAR AM POOLS		6.8	7.2 TSLF	7.2
GOVERNMENT AGENCY	31364GBF5	FEDERAL NATIONAL MTG ASSN-MTN		6.8	7.0 TSLF	7.0
MBS	31412DUJ5	FNMA SF 30 YEAR		6.8	7.2 TSLF	7.2
MBS	3128PTKU6	GOLD PC 20 YEAR - FHLMC		6.7	7.1 TSLF	7.1
MBS	31412SRV9	FNMA 15 YEAR		6.7	7.1 TSLF	7.1
GOVERNMENT AGENCY	3134A4VH4	FREDDIE MAC		6.7	6.8 TSLF	6.8
MBS	31371MVA2	FNMA SF 30 YEAR		6.7	7.0 TSLF	7.0
MBS	31414U3X4	FNMA SF 30 YEAR		6.6	7.0 TSLF	7.0
MBS	31415SJ60	FNMA SF 30 YEAR		6.6	7.0 TSLF	7.0
MBS	31396YLH3	FNR 2008-10 ES	FANNIE MAE	6.6	6.7 TSLF	6.7
MBS	3128LCGR1	GOLD PC 30 YEAR - FHLMC		6.5	6.9 TSLF	6.9
MBS	31412MJS8	FNMA 15 YEAR		6.5	6.9 TSLF	6.9
MBS	31407BWM7	FNMA ARMS		6.5	6.7 TSLF	6.7
MBS	31371NSN6	FNMA 20 YEAR		6.5	6.8 TSLF	6.8
MBS	31414EGK4	FNMA 15 YEAR		6.4	6.8 TSLF	6.8
MBS	31281BU73	RELO FHLMC GOLD (30 YEAR)		6.4	6.6 TSLF	6.6
MBS	31412GMS7	FNMA SF 30 YEAR		6.4	6.7 TSLF	6.7
MBS	31402D5A4	FNMA 15 YEAR		6.3	6.7 TSLF	6.7
MBS	31413LD63	FNMA SF 30 YEAR		6.3	6.7 TSLF	6.7
MBS	31413HYV4	10 IO/20YEAR AM POOLS		6.3	6.7 TSLF	6.7
MBS	31294KP66	GOLD PC 15 YEAR - FHLMC		6.3	6.7 TSLF	6.7
MBS	31413UY60	FNMA SF 30 YEAR		6.3	6.7 TSLF	6.7
MBS	31413A5M1	10 IO/20YEAR AM POOLS		6.3	6.7 TSLF	6.7
MBS	3128MVTR4	10 IO/20 YEAR AM POOLS		6.3	6.6 TSLF	6.6
MBS	3128PTJ53	GOLD PC 20 YEAR - FHLMC		6.3	6.6 TSLF	6.6
MBS	31396H6D6	FHR 3102 PH	FREDDIE MAC	6.3	6.4 TSLF	6.4
MBS	31403F2H6	FNMA 15 YEAR		6.2	6.6 TSLF	6.6
MBS	31414C6F0	FNMA 15 YEAR		6.2	6.5 TSLF	6.5
MBS	31408JD40	FNMA SF 30 YEAR		6.1	6.3 TSLF	6.3
MBS	31412TP31	FNMA SF 30 YEAR NEWPFN30		6.1	6.4 TSLF	6.4
MBS	31415BZB8	FNMA SF 30 YEAR NEWPFN30		6.1	6.4 TSLF	6.4
GOVERNMENT AGENCY	31331LJL3	FEDERAL FARM CREDIT BANK		6.0	6.2 TSLF	6.2
MBS	31283H2J3	GOLD PC 30 YEAR - FHLMC		6.0	6.4 TSLF	6.4
MBS	31406UDS4	FNMA ARMS		6.0	6.2 TSLF	6.2
GOVERNMENT AGENCY	3133M93V2	FEDERAL HOME LOAN BANK		6.0	6.2 TSLF	6.2
MBS	31371MXX0	FNMA SF 30 YEAR		6.0	6.3 TSLF	6.3
MBS	31402CV58	FNMA SF 30 YEAR		6.0	6.3 TSLF	6.3
MBS	31407CEJ2	FNMA ARMS		6.0	6.1 TSLF	6.1
PRIVATE LABELS - INVESTMENT GRADE	74922HAB8	RALI 2007-QH1 A2	RESIDENTIAL ACCREDIT LOANS INC	6.0	6.1 TSLF	6.1
MBS	31413K7M7	10 IO/20YEAR AM POOLS		5.9	6.3 TSLF	6.3
MBS	31415RBP8	FNMA 20 YEAR		5.9	6.3 TSLF	6.3
MBS	31402QTQ4	FNMA 15 YEAR		5.9	6.3 TSLF	6.3
MBS	31371NXS9	10 IO/20YEAR AM POOLS		5.9	6.3 TSLF	6.3
MBS	3128PLB43	GOLD PC 15YR-FHLMC (LOW LOANS)		5.9	6.2 TSLF	6.2

MBS	31413ETX3	FNMA SF 30 YEAR	5.9	6.2 TSLF	6.2
MBS	3128PLCA8	MID LOAN GOLD 15	5.9	6.2 TSLF	6.2
MBS	31406XWE8	FNMA SF 30 YEAR	5.9	6.2 TSLF	6.2
GOVERNMENT AGENCY	31359MSD6	FANNIE MAE	5.8	6.0 TSLF	6.0
MBS	3128MBBY2	FHLMC GOLD -SEASONED 15 YR	5.8	6.2 TSLF	6.2
GOVERNMENT AGENCY	3128X3L76	FREDDIE MAC	5.8	6.0 TSLF	6.0
MBS	3128NJB40	FHLMC GOLD ARM 30YR	5.8	6.0 TSLF	6.0
GOVERNMENT AGENCY	31359MUT8	FEDERAL NATIONAL MORTGAGE ASSO	5.8	6.0 TSLF	6.0
MBS	31415QY34	FNMA SF 30 YEAR NEWPFN30	5.8	6.1 TSLF	6.1
MBS	31414E6W9	FNMA 30YR (LOW LOANS)	5.8	6.1 TSLF	6.1
MBS	31413GM72	FNMA SF 30 YEAR	5.8	6.1 TSLF	6.1
MBS	3128LAWD8	GOLD PC 30 YEAR - FHLMC	5.7	6.1 TSLF	6.1
MBS	31412NDH6	FNMA 10 YEAR	5.7	6.0 TSLF	6.0
MBS	31412NAL0	FNMA 15 YEAR	5.7	6.0 TSLF	6.0
MBS	31413MSX6	10 IO/20YEAR AM POOLS	5.6	5.9 TSLF	5.9
MBS	31397KVC2	FHR 3379 AC FREDDIE MAC	5.6	5.8 TSLF	5.8
PRIVATE LABELS - HIGH YIELD	07388PAJ0	BSCMS 2006-PWR14 BEAR STEARNS COMMERCIAL MORTGA	5.6	5.7 TSLF	5.7
MBS	31412SRM9	FNMA 15 YEAR	5.5	5.9 TSLF	5.9
MBS	31414CP28	FNMA 15 YEAR	5.5	5.9 TSLF	5.9
MBS	31415MMD93	FNMA 30YR (LOW LOANS)	5.5	5.8 TSLF	5.8
MBS	38373MAP5	GNR 2001-34 C GOVT NATIONAL MORTGAGE (GNMA)	5.5	5.6 TSLF	0.0
PRIVATE LABELS - INVESTMENT GRADE	22942KAC4	CSMC 2006-7 1A3 CREDIT SUISSE MORTGAGE CAPITAL	5.5	5.6 TSLF	5.6
PRIVATE LABELS - INVESTMENT GRADE	52529BE9	LXS 2006-10N 2A2 LEHMAN XS TRUST	5.5	5.6 TSLF	5.6
ASSET BACKS - INVESTMENT GRADE	59024VAF6	FFMER 2007-3 A2B MERRILL LYNCH FIRST FRANKLIN M	5.5	5.6 TSLF	5.6
MBS	31405JEF7	FNMA 15 YEAR	5.5	5.8 TSLF	5.8
MBS	31413HJ66	FNMA SF 30 YEAR	5.5	5.8 TSLF	5.8
MBS	31415RQ80	FNMA SF 30 YEAR	5.4	5.8 TSLF	5.8
GOVERNMENT AGENCY	3133XFNLL6	FEDERAL HOME LOAN BANK SYSTEM	5.4	5.6 TSLF	5.6
MBS	31414RMM4	FNMA 15 YEAR	5.4	5.7 TSLF	5.7
MBS	31288DKG3	GOLD PC 30 YEAR - FHLMC	5.4	5.7 TSLF	5.7
MBS	31397AGJ6	FHR 3200 AD FREDDIE MAC	5.4	5.5 TSLF	5.5
MBS	31385HVB5	FNMA ARMS	5.4	5.5 TSLF	5.5
MBS	31404WGJ9	FNMA SF 30 YEAR	5.3	5.6 TSLF	5.6
MBS	31413YWH0	FNMA ARMS	5.3	5.5 TSLF	5.5
MBS	31368HLX9	FNMA SF 30 YEAR	5.3	5.6 TSLF	5.6
MBS	3837395P0	GNR 2001-23 PE GOVT NATIONAL MORTGAGE (GNMA)	5.3	5.4 TSLF	5.4
MBS	31413HT81	FNMA SF 30 YEAR	5.3	5.6 TSLF	5.6
MBS	31412SRR8	FNMA 15 YEAR	5.3	5.6 TSLF	5.6
MBS	31408GLS4	FNMA-GUAR MTG PASS THRU-30YR	5.2	5.5 TSLF	5.5
MBS	31391JPY0	FNMA 15 YEAR	5.2	5.5 TSLF	5.5
MBS	3128MSC40	10 IO/20 YEAR AM POOLS	5.2	5.5 TSLF	5.5
MBS	31403FXN9	FNMA 15 YEAR	5.2	5.5 TSLF	5.5
MBS	3128M5IU5	GOLD PC 30YR - FHLMC WAM	5.2	5.5 TSLF	5.5
GOVERNMENT AGENCY	3137EABS7	FREDDIE MAC	5.2	5.3 TSLF	5.3
PRIVATE LABELS - INVESTMENT GRADE	55312VAB4	MLCFC 2006-4 A2 MERRILL LYNCH/COUNTRYWIDE COMM	5.2	5.3 TSLF	5.3
MBS	31406ADC3	FNMA 15 YEAR	5.2	5.5 TSLF	5.5
MBS	3128M6U3	GOLD PC 30 YEAR - FHLMC	5.1	5.4 TSLF	5.4
MBS	3128PKXD1	GOLD PC 15YR-FHLMC (LOW LOANS)	5.1	5.4 TSLF	5.4
GOVERNMENT AGENCY	3133XMCL3	FEDERAL HOME LOAN BANK SYSTEM	5.1	5.2 TSLF	5.2
MBS	31414UKN7	FNMA 15 YEAR	5.1	5.4 TSLF	5.4
MBS	31415BPQ6	FNMA SF 30 YEAR	5.1	5.4 TSLF	5.4
MBS	31281BU40	RELO FHLMC GOLD (30 YEAR)	5.0	5.3 TSLF	5.3
MBS	31397REN2	FHR 3416 GT FREDDIE MAC	5.0	5.1 TSLF	5.1
MBS	31414Q5B9	HIGH LOAN FANNIE MAE 30 YR	5.0	5.3 TSLF	5.3
GOVERNMENT AGENCY	3133M4YM9	FEDERAL HOME LOAN BANK	5.0	5.1 TSLF	5.1
MBS	31413YEL1	10 IO/20YEAR AM POOLS	5.0	5.3 TSLF	5.3
MBS	31281BU65	RELO FHLMC GOLD (30 YEAR)	5.0	5.1 TSLF	5.1
MBS	31415S6N7	FNMA SF 30 YEAR	5.0	5.3 TSLF	5.3

MBS	31395GQY1	FHR 2872 GB	FREDDIE MAC	5.0	5.1 TSLF	5.1
MBS	31411HWP1	FNMA SF 30 YEAR		5.0	5.2 TSLF	5.2
ASSET BACKS - INVESTMENT GRADE	74490BAK3	PMNT 2006-A1A A	PROVIDIAN MASTER NOTE TRUST	4.9	5.1 TSLF	5.1
MBS	3128E4WH1	GOLD PC 20 YEAR - FHLMC		4.9	5.2 TSLF	5.2
GOVERNMENT AGENCY	31359MSL8	FANNIE MAE		4.9	5.1 TSLF	5.1
MBS	31413JQY3	FNMA SF 30 YEAR		4.9	5.2 TSLF	5.2
MBS	31412TRJ4	FNMA SF 30 YEAR		4.9	5.2 TSLF	5.2
MBS	31415RJZ8	FNMA SF 30 YEAR NEWPFN30		4.9	5.2 TSLF	5.2
MBS	31412NAF3	FNMA 20 YEAR		4.9	5.2 TSLF	5.2
MBS	31415QMV5	FNMA SF 30 YEAR NEWPFN30		4.9	5.2 TSLF	5.2
MBS	3128PTK51	GOLD PC 20 YEAR - FHLMC		4.9	5.1 TSLF	5.1
MBS	31410NS25	FNMA SF 30 YEAR		4.9	5.1 TSLF	5.1
MBS	31414D6S0	MID LOAN FANNIE MAE 30 YR		4.8	5.1 TSLF	5.1
MBS	3128M6JW9	GOLD PC 30 YEAR - FHLMC		4.8	5.1 TSLF	5.1
MBS	3128PKH7	GOLD PC 15 YEAR - FHLMC		4.8	5.0 TSLF	5.0
PRIVATE LABELS - INVESTMENT GRADE	456610AB0	INDX 2006-AR15 A2	INDYMAC INDEX MORTGAGE LOAN TR	4.7	4.9 TSLF	4.9
MBS	31412GMN8	10 IO/20YEAR AM POOLS		4.7	5.0 TSLF	5.0
ASSET BACKS - INVESTMENT GRADE	32028HAD5	FFML 2006-FF10 A4	FIRST FRANKLIN MORTGAGE LOAN A	4.7	4.9 TSLF	0.6
MBS	31371INN87	10 IO/20YEAR AM POOLS		4.7	5.0 TSLF	5.0
MBS	31405FWQ1	FNMA-GUAR MTG PASS THRU-30YR		4.7	5.0 TSLF	5.0
PRIVATE LABELS - INVESTMENT GRADE	86359DLE5	LEH XS 05-1 2A1	LEHMAN XS TRUST MORTGAGE PASS	4.7	4.8 TSLF	4.8
MBS	3128MTLC0	10 IO/20 YEAR AM POOLS		4.6	4.9 TSLF	4.9
MBS	3128LA5J5	GOLD PC 30YR-FHLMC (LOW LOANS)		4.6	4.9 TSLF	4.9
MBS	3128NCM78	FHLMC GOLD ARM 30YR		4.6	4.7 TSLF	4.7
MBS	31414FCE9	FNMA SF 30 YEAR		4.6	4.8 TSLF	4.8
MBS	31413TX64	FNMA SF 30 YEAR		4.6	4.8 TSLF	4.8
MBS	31401AG84	FNMA 15 YEAR		4.5	4.8 TSLF	4.8
MBS	31371N4F9	FNMA 20 YEAR		4.5	4.8 TSLF	4.8
MBS	31408FNE5	FNMA SF 30 YEAR		4.5	4.8 TSLF	4.8
MBS	31292JAL4	GOLD PC 30 YEAR - FHLMC		4.5	4.8 TSLF	4.8
MBS	31395NTB3	FNR 2006-60 DF	FANNIE MAE	4.5	4.6 TSLF	4.6
MBS	31412MWA2	FNMA 20 YEAR		4.5	4.7 TSLF	4.7
MBS	31376J7J2	FNMA 15 YEAR		4.5	4.7 TSLF	4.7
MBS	31414UBP2	FNMA ARMS		4.4	4.6 TSLF	4.6
MBS	31415Q2Y1	FNMA SF 30 YEAR NEWPFN30		4.4	4.6 TSLF	4.6
MBS	31413LEF2	10 IO/20YEAR AM POOLS		4.4	4.6 TSLF	4.6
MBS	31377RAV2	FN384420		4.4	4.5 TSLF	4.5
MBS	31349UCV8	FHLMC ARMS		4.3	4.5 TSLF	4.5
MBS	31410GMC4	FNMA ARMS		4.3	4.4 TSLF	4.4
MBS	31415LHN0	FNMA SF 30 YEAR NEWPFN30		4.3	4.6 TSLF	4.6
MBS	31371N4P7	FNMA 10 YEAR		4.3	4.6 TSLF	4.6
GOVERNMENT AGENCY	3136F3V78	FEDERAL NATIONAL MORTGAGE ASSO		4.3	4.5 TSLF	4.5
PRIVATE LABELS - INVESTMENT GRADE	02660TDA8	AHM 2005-1 1A2	AMERICAN HOME MORTGAGE INVESTM	4.3	4.4 TSLF	4.4
MBS	3128LA5L0	GOLD PC 30YR-FHLMC (LOW LOANS)		4.3	4.6 TSLF	4.6
MBS	31402RAG4	FNMA 15 YEAR		4.3	4.6 TSLF	4.6
MBS	31414KQU7	FNMA SF 30 YEAR		4.3	4.5 TSLF	4.5
MBS	31288BV83	GOLD PC 30 YEAR - FHLMC		4.3	4.5 TSLF	4.5
MBS	31412MZ68	FNMA SF 30 YEAR		4.3	4.5 TSLF	4.5
MBS	31412E3N4	10 IO/20YEAR AM POOLS		4.3	4.5 TSLF	4.5
MBS	3128L7UT2	IO/20YEAR AM POOL		4.3	4.5 TSLF	4.5
PRIVATE LABELS - INVESTMENT GRADE	05948KYR4	BOAA 2005-3 2A1	BANC OF AMERICA ALTERNATIVE LO	4.3	4.4 TSLF	4.4
ASSET BACKS - INVESTMENT GRADE	12558MAG7	CITHE 2002-1 AF6	CIT GROUP HOME EQUITY LOAN TRU	4.3	4.4 TSLF	4.4
MBS	31402CPL0	FNMA SF 30 YEAR		4.2	4.4 TSLF	4.4
MBS	31414FBE0	FNMA 30YR (LOW LOANS)		4.2	4.5 TSLF	4.5
ASSET BACKS - INVESTMENT GRADE	59022QAE2	MLMI 2006-H5 A2D	MERRILL LYNCH MORTGAGE INVESTO	4.2	4.3 TSLF	4.3
MBS	3128MTM21	10 IO/20 YEAR AM POOLS		4.2	4.5 TSLF	4.5
MBS	31413ME86	10 IO/20YEAR AM POOLS		4.2	4.5 TSLF	4.5
MBS	38374BVY6	GNR 2003-66 MV	GOVT NATIONAL MORTGAGE (GNMA)	4.2	4.3 TSLF	4.3

**Attachment Truncated**

\*Allocated to Counterparts outside of Fed, BarCa

Collateral Allocated Summary	Product Link	Cusip	Product Name	R/MD	Dirty MV (\$MM's)*	Firm MV (\$MM's)**
ASSET BACKS - NON-INVESTMENT GRADE	053472AC0	053472AC0	AVALON RE LTD		7.3	7.3
ASSET BACKS - NON-INVESTMENT GRADE	852079AA0	852079AA0	SPRUCE CCS LTD / CORP MEZZ NT	R/MD .000000001	243.7	243.7
CORPORATES - NON-INVESTMENT GRADE	009037AM4	009037AM4	AINSWORTH LUMBER CO LTD		0.0	14.2
CORPORATES - NON-INVESTMENT GRADE	01881PAA4	01881PAA4	ALLIANT HOLDINGS I INC		1.9	1.9
CORPORATES - NON-INVESTMENT GRADE	05568KAA6	05568KAA6	BMS HOLDINGS INC		3.9	3.9
CORPORATES - NON-INVESTMENT GRADE	057112AA2	057112AA2	BAKER & TAYLOR INC		0.4	0.4
CORPORATES - NON-INVESTMENT GRADE	05963GAB4	05963GAB4	BANCO MACRO SA VARIABLE RATE BOND 20361218		0.1	0.2
CORPORATES - NON-INVESTMENT GRADE	09776NAB8	09776NAB8	BON-TON STORES INC/THE		2.7	2.7
CORPORATES - NON-INVESTMENT GRADE	114535AB3	114535AB3	BROOKSTONE CO INC		0.9	0.9
CORPORATES - NON-INVESTMENT GRADE	12502CAM3	12502CAM3	CCH II LLC / CCH II CAPITAL CO		0.8	0.8
CORPORATES - NON-INVESTMENT GRADE	12502CAQ4	12502CAQ4	CCH II LLC/CCH II CAPITAL CORP		0.0	1.4
CORPORATES - NON-INVESTMENT GRADE	12619AAA3	12619AAA3	CPG INTERNATIONAL I INC		0.6	0.6
CORPORATES - NON-INVESTMENT GRADE	12619AAB1	12619AAB1	CPG INTERNATIONAL I INC		0.6	0.6
CORPORATES - NON-INVESTMENT GRADE	15133VAE9	15133VAE9	CENTENNIAL COMMUNICATIONS CORP		1.0	5.9
CORPORATES - NON-INVESTMENT GRADE	204780AC4	204780AC4	COMPUCOM SYSTEMS INC		2.0	2.0
CORPORATES - NON-INVESTMENT GRADE	26112TAA4	26112TAA4	DOWNSTREAM DEVELOPMENT AUTHORI		0.4	0.4
CORPORATES - NON-INVESTMENT GRADE	269279AB1	269279AB1	EXCO RESOURCES INC		0.3	9.5
CORPORATES - NON-INVESTMENT GRADE	345370BS8	345370BS8	FORD MOTOR CO-CORP BOND		6.3	6.3
CORPORATES - NON-INVESTMENT GRADE	36729PAC2	36729PAC2	GASTAR EXPLORATION USA INC		1.0	29.0
CORPORATES - NON-INVESTMENT GRADE	370442BQ7	370442BQ7	GENERAL MOTORS CORP		4.7	4.7
CORPORATES - NON-INVESTMENT GRADE	37047RAM9	37047RAM9	GENERAL NUTRITION CENTERS INC		2.6	2.6
CORPORATES - NON-INVESTMENT GRADE	40415RAC9	40415RAC9	HD SUPPLY INC		5.3	5.3
CORPORATES - NON-INVESTMENT GRADE	41043FAG4	41043FAG4	HANGER ORTHOPEDIC GROUP INC		2.2	2.2
CORPORATES - NON-INVESTMENT GRADE	442488BA9	442488BA9	K HOVNANIAN ENTERPRISES INC MAKE WHOLE CALL		0.2	5.5
CORPORATES - NON-INVESTMENT GRADE	44332LAC4	44332LAC4	HUB INTERNATIONAL HOLDINGS INC		1.6	1.6
CORPORATES - NON-INVESTMENT GRADE	45338FAC8	45338FAC8	INDALEX HOLDING CORP		0.6	0.6
CORPORATES - NON-INVESTMENT GRADE	45820EAB8	45820EAB8	INTELSAT LTD 7.625% 20120415		0.9	0.9
CORPORATES - NON-INVESTMENT GRADE	46262EAB1	46262EAB1	IPAYMENT INC		0.9	0.9
CORPORATES - NON-INVESTMENT GRADE	481086AB2	481086AB2	JOSTENS HOLDING CORP		0.4	0.4
CORPORATES - NON-INVESTMENT GRADE	53575FAG5	53575FAG5	LINKS FINANCE CORP		0.0	0.0
CORPORATES - NON-INVESTMENT GRADE	62872WAF1	62872WAF1	NBC ACQUISITION CORP		1.8	1.8
CORPORATES - NON-INVESTMENT GRADE	629856AB1	629856AB1	NALCO FINANCE HOLDINGS INC		0.8	0.8
CORPORATES - NON-INVESTMENT GRADE	640094AF5	640094AF5	NEFF CORP		4.9	7.0
CORPORATES - NON-INVESTMENT GRADE	651715AD6	651715AD6	NEWPAGE CORP		2.2	2.2
CORPORATES - NON-INVESTMENT GRADE	656569AG5	656569AG5	NORTEL NETWORKS LTD MAKE WHOLE CALL		0.3	0.0
CORPORATES - NON-INVESTMENT GRADE	67090FAC0	67090FAC0	NUVEEN INVESTMENTS INC		1.9	1.9
CORPORATES - NON-INVESTMENT GRADE	68371PAC6	68371PAC6	OPEN SOLUTIONS INC		0.3	0.3
CORPORATES - NON-INVESTMENT GRADE	71742QAN6	71742QAN6	PHIBRO ANIMAL HEALTH CORP		1.0	1.0
CORPORATES - NON-INVESTMENT GRADE	729416AH0	729416AH0	PLY GEM INDUSTRIES INC		11.6	19.0
CORPORATES - NON-INVESTMENT GRADE	74044PAC1	74044PAC1	PREGIS CORP		5.0	5.0
CORPORATES - NON-INVESTMENT GRADE	759576AE1	759576AE1	REMINGTON ARMS CO INC		1.8	3.5
CORPORATES - NON-INVESTMENT GRADE	79409PAD7	79409PAD7	SALEM COMMUNICATIONS HOLDING C		0.9	0.9
CORPORATES - NON-INVESTMENT GRADE	816074AG3	816074AG3	SEITEL INC		2.1	4.2
CORPORATES - NON-INVESTMENT GRADE	828709AK1	828709AK1	SIMMONS CO		1.6	1.6
CORPORATES - NON-INVESTMENT GRADE	85375CAQ4	85375CAQ4	STANDARD-PACIFIC CORP MAKE WHOLE CALL		5.0	0.0
CORPORATES - NON-INVESTMENT GRADE	85375CAS0	85375CAS0	STANDARD-PACIFIC CORP MAKE WHOLE CALL		1.9	0.0
CORPORATES - NON-INVESTMENT GRADE	860340AC2	860340AC2	STEWART & STEVENSON LLC		0.9	0.9
CORPORATES - NON-INVESTMENT GRADE	860840AA5	860840AA5	STINGRAY PASS-THROUGH TRUST		8.2	8.2
CORPORATES - NON-INVESTMENT GRADE	88033GAW0	88033GAW0	TENET HEALTHCARE CORP		13.2	13.2
CORPORATES - NON-INVESTMENT GRADE	883435AF6	883435AF6	THERMADYNE HOLDINGS CORP		1.7	1.1
CORPORATES - NON-INVESTMENT GRADE	897053AB0	897053AB0	TRONOX WORLDWIDE LLC/TRONOX FI		3.4	0.2

CORPORATES - NON-INVESTMENT GRADE	913406AF1	913406AF1	UNIVERSAL CITY FLORIDA HOLDING	2.0	0.0
CORPORATES - NON-INVESTMENT GRADE	92336PAB2	92336PAB2	VERANO CCS LTD. VARIABLE RATE BOND 20201215 SERIES# 144A	180.4	180.4
CORPORATES - NON-INVESTMENT GRADE	92769PAC6	92769PAC6	VIRGIN RIVER CASINO CORP/RBG L	7.7	7.7
CORPORATES - NON-INVESTMENT GRADE	97381UAA6	97381UAA6	LOCAL INSIGHT REGATTA HOLDINGS	3.1	3.1
CORPORATES - NON-INVESTMENT GRADE	984756AD8	984756AD8	YANKEE ACQUISITION CORP/MA	3.0	0.0
CORPORATES - NON-INVESTMENT GRADE	P97475AJ9	P97475AJ9	VENEZUELA GOVERNMENT INTERNATI	6.0	6.0
EQUITIES	00817Y108	00817Y108	AETNA INC NEW	8.0	8.0
EQUITIES	037833100	037833100	APPLE INC	26.5	58.4
EQUITIES	038222105	038222105	APPLIED MATERIALS INC	14.3	1.0
EQUITIES	064058100	064058100	BANK NEW YORK MELLON CORP	18.4	18.4
EQUITIES	097023105	097023105	BOEING CO	16.9	21.0
EQUITIES	110122108	110122108	BRISTOL MYERS SQUIBB CO	10.3	9.6
EQUITIES	125269100	125269100	CF INDUSTRIES HOLDINGS INC	17.5	18.8
EQUITIES	126650100	126650100	CVS CAREMARK CORPORATION	27.9	39.6
EQUITIES	17275R102	17275R102	CISCO SYSTEMS INC	20.9	22.9
EQUITIES	191216100	191216100	COCA COLA CO	27.9	55.6
EQUITIES	26441C105	26441C105	DUKE ENERGY CORPORATION (HOLDING COMPANY) NEW	17.1	15.9
EQUITIES	369550108	369550108	GENERAL DYNAMICS CORP	17.6	19.2
EQUITIES	369604103	369604103	GENERAL ELECTRIC CO	27.4	139.6
EQUITIES	38141G104	38141G104	GOLDMAN SACHS GROUP INC	24.7	31.9
EQUITIES	428236103	428236103	HEWLETT PACKARD CO	24.2	9.7
EQUITIES	458140100	458140100	INTEL CORP	27.8	319.2
EQUITIES	464287200	464287200	ISHARES TRUST S&P 500 INDEX FUND	69.9	69.9
EQUITIES	464287556	464287556	ISHARES TR NASDAQ BIOTECHNOLOGY INDEX FD	40.7	41.8
EQUITIES	464287655	464287655	ISHARES TRUST RUSSELL 2000 INDEX FD	97.4	98.8
EQUITIES	55262C100	55262C100	MBIA INC	25.1	61.0
EQUITIES	552715104	552715104	MEMC ELECTRONIC MATERIALS INC	27.5	31.3
EQUITIES	589331107	589331107	MERCK & CO INC	27.6	31.9
EQUITIES	590188108	590188108	MERRILL LYNCH & CO INC	26.4	52.1
EQUITIES	65248E104	65248E104	NEWS CORPORATION CLASS A	18.8	19.5
EQUITIES	674599105	674599105	OCCIDENTAL PETE CORP	18.1	32.8
EQUITIES	68389X105	68389X105	ORACLE CORP	8.4	9.5
EQUITIES	742718109	742718109	PROCTER & GAMBLE CO	28.6	39.2
EQUITIES	74347R107	74347R107	PROSHARES TRUST ULTRA S&P500 PROSHARES ETF	40.7	40.8
EQUITIES	74347R586	74347R586	PROSHARES TRUST ULTRASHORT OIL & GAS PROSHARES	41.5	40.6
EQUITIES	74347R875	74347R875	PROSHARES TRUST ULTRASHORT QQQ PROSHARES	74.8	74.4
EQUITIES	747525103	747525103	QUALCOMM INC	12.9	8.6
EQUITIES	75902E100	75902E100	REGIONAL BK HOLDRS TR DEPOSITORY RCPT	44.4	44.4
EQUITIES	76127U101	76127U101	RETAIL HOLDRS TR DEPOSITORY RCPT	8.7	37.3
EQUITIES	775371107	775371107	ROHM & HAAS CO	12.8	15.0
EQUITIES	78463V107	78463V107	SPDR GOLD TR GOLD SHS	47.9	49.3
EQUITIES	786429100	786429100	SAFECO CORP	18.1	18.1
EQUITIES	81369Y605	81369Y605	SECTOR SPDR - FINANCIAL SHS BEN INT	64.8	66.3
EQUITIES	872540109	872540109	TJX COMPANIES INC NEW	17.9	17.3
EQUITIES	88579Y101	88579Y101	3M COMPANY	11.5	17.5
EQUITIES	887317105	887317105	TIME WARNER INC NEW	25.8	26.6
EQUITIES	902911106	902911106	UST INC	16.3	16.3
EQUITIES	907818108	907818108	UNION PACIFIC CORP	29.1	50.9
EQUITIES	913017109	913017109	UNITED TECHNOLOGIES CORP	21.6	21.6
EQUITIES	969457100	969457100	WILLIAMS COMPANIES INC	18.4	19.3
EQUITIES	982526105	982526105	WM WRIGLEY JR CO	13.7	12.6
MBS	3133T24G2	3133T24G2	FHR 1635 1635-S SERIES 1635 FEDERAL HOME LOAN MTGE GOLD	0.0	0.0
MBS	3133T5N82	3133T5N82	FHLMG 1755 1755-R CMO SER 1755FEDERAL HOME LOAN MTGE GOLD	0.0	0.0
MBS	31359PJE7	31359PJE7	FNR 97-030 30-SK CMO SER 97-30FEDERAL NATIONAL MTGE ASSOC	0.1	0.1
MBS	31359PUB0	31359PUB0	FNR 97-035 35-SC CMO SER 97-35FEDERAL NATIONAL MTGE ASSOC	0.0	0.0

MBS	31359U4P7	31359U4P7	FNGT 98-T2 A8 SER 98-T2	FNMA GRANTOR TRUST-144A	0.0	0.0
MBS	31359UY90	31359UY90	FNR 98-65 65-12 CMO SER 65	FEDERAL NATL MTGE ASSN	0.0	0.0
MBS	31392CT53	31392CT53	FNW 2002 W3 RL	FANNIE MAE WHOLE LOAN	0.0	0.0
MBS	31392H7C1	31392H7C1	FNW 2003 W2 R	FANNIE MAE WHOLE LOAN	0.0	0.0
MBS	31392H7D9	31392H7D9	FNW 2003 W2 RL	FANNIE MAE WHOLE LOAN	0.0	0.0
MBS	31393C6W8	31393C6W8	FNW 2003-W11 R	FANNIE MAE	0.0	0.0
MBS	31393C6X6	31393C6X6	FNW 2003-W11 RL	FANNIE MAE	0.0	0.0
MBS	31393ELS6	31393ELS6	FNW 2003-W12 2-IO-1	FANNIE MAE	0.0	0.0
MBS	31396PWF4	31396PWF4	FNR 2007-15 IM	FANNIE MAE	0.7	0.7
MBS	31396X7L2	31396X7L2	FNR 2008-1 IO	FANNIE MAE	0.0	0.0
MBS	36225ADL1	36225ADL1	GNMA-15YR MATURITY		0.0	0.0
SOVEREIGNS	040114GL8	040114GL8	ARGENTINA GOVERNMENT INTERNATIONAL BOND 3.970%	20331231 SERIES# \$dis	9.6	9.6
Grand Total						